



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			125.17656	125.17656	125.19198	125.19198			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.67241	125.67241	125.68884	125.68884			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			798.02000	0.79802	813,440		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			808.02000	0.80802	823,440		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			818.02000	0.81802	833,440		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			688.84000	0.68884	672,410		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			678.84000	0.67884	662,410		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			698.84000	0.69884	682,410		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			9.52393	85.57068	9.44328	86.17669			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.60799	83.14671	9.52475	83.76287			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.68013	84.59412	9.59403	85.22292			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			3,979.56000	3.97956	3,373,550		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			4,049.61000	4.04961	3,443,600		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			4,119.57000	4.11957	3,513,560		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,579.09000	1.57909	962,930		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,651.33000	1.65133	1,035,170		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,723.48000	1.72348	1,107,320		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			117.19000	0.11719	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	511,610		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			29.61000	0.02961	658,410		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			43.84000	0.04384	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	584,960		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			118.71754	118.71754	118.95146	118.95146			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.61962	120.61962	120.85799	120.85799			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Put			38.54000	0.03854	272,460		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			48.54000	0.04854	282,460		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			58.54000	0.05854	292,460		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			132.01000	0.13201	370,380		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			142.01000	0.14201	380,380		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			152.01000	0.15201	390,380		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	16
I2038	On 05/02/2015		Bond Future	126.60853	126.60853	126.62533	126.62533			0.00	0	3,701
I2038	On 07/05/2015		Bond Future	128.63698	128.63698	128.65473	128.65473			0.00	0	0
Total I2038 Future										0.00	0	3,701
I2038	On 05/02/2015	122.99	Call			3,635.33000	3.63533	3,618,530		0.00	0	0
I2038	On 05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.00	Call			3,625.33000	3.62533	3,608,530		0.00	0	0
I2038	On 05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.01	Call			3,615.33000	3.61533	3,598,530		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.00	Call			1,654.73000	1.65473	1,636,980		0.00	0	0
I2038	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Call			1,644.73000	1.64473	1,626,980		0.00	0	0
I2038	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Call			1,664.73000	1.66473	1,646,980		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	3,701
I2046	On 05/02/2015		Bond Future	128.57595	128.57595	129.31542	129.31542			0.00	0	5,889
I2046	On 07/05/2015		Bond Future	129.26670	129.26670	130.01889	130.01889			0.00	0	0
Total I2046 Future										0.00	0	5,889
I2046	On 05/02/2015	123.99	Call			5,325.42000	5.32542	4,585,950		0.00	0	0
I2046	On 05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.00	Call			5,315.42000	5.31542	4,575,950		0.00	0	0
I2046	On 05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.01	Call			5,305.42000	5.30542	4,565,950		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.01	Call			3,008.89000	3.00889	2,256,700		0.00	0	0
I2046	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	126.99	Call			3,028.89000	3.02889	2,276,700		0.00	0	0
I2046	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.00	Call			3,018.89000	3.01889	2,266,700		0.00	0	0
I2046	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	5,889
I2050	On 05/02/2015		Bond Future	137.41374	137.41374	138.28981	138.28981			0.00	0	2,640
I2050	On 07/05/2015		Bond Future	139.61514	139.61514	140.50606	140.50606			0.00	0	0
Total I2050 Future										0.00	0	2,640
I2050	On 05/02/2015	129.99	Call			8,299.81000	8.29981	7,423,740		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			8,289.81000	8.28981	7,413,740		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			8,279.81000	8.27981	7,403,740		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			5,516.06000	5.51606	4,625,140		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			5,506.06000	5.50606	4,615,140		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			5,496.06000	5.49606	4,605,140		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			7.99510	120.41624	7.94454	120.84890		7.58	42,145,684.00	350	45,417
R186	On	07/05/2015	Bond Future			8.05043	122.33543	7.99792	122.77579		7.53	0.00	0	1
R186	On	06/08/2015	Bond Future			8.08938	119.16317	8.03460	119.61395		7.90	0.00	0	0
R186	On	05/11/2015	Bond Future			8.10862	121.35432	8.05163	121.81531		7.66	0.00	0	0
Total R186 Future												42,145,684.00	350	45,418
R186	On	05/02/2015	Bond Future	8.00	Call			1,678.32000	1.67832	1,434,230	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			1,203.84000	1.20384	1,392,410	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			1,925.39000	1.92539	1,661,130	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,769.94000	6.76994	6,350,040	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			173.34000	0.17334	213,790	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			217.59000	0.21759	266,740	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			6,616.70000	6.61670	6,198,100	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			52.55000	0.05255	66,610	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,693.29000	6.69329	6,274,030	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			49.83000	0.04983	63,230	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			1,025.36000	1.02536	1,193,760	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			4,447.74000	4.44774	4,064,230	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			47.24000	0.04724	60,000	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,613.42000	8.61342	8,184,390	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			12.13000	0.01213	15,760	8.07	0.00	0	10,650
R186	On	05/02/2015	Bond Future	8.50	Call			4,810.64000	4.81064	4,418,430	7.82	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,425.32000	1.42532	1,576,640	7.65	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,494.85000	3.49485	3,210,330	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,483.23000	1.48323	1,639,070	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,547.76000	3.54776	3,260,970	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,454.05000	1.45405	1,607,620	7.64	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,601.04000	3.60104	3,312,000	7.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.01	Call			2,947.60000	2.94760	2,720,180	7.91	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,150.79000	3.15079	3,374,150	7.91	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,670.85000	7.67085	7,300,420	8.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			816.41000	0.81641	896,760	8.33	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			2,865.93000	2.86593	2,642,440	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,234.67000	3.23467	3,461,960	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,906.41000	2.90641	2,680,960	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,192.34000	3.19234	3,417,670	7.90	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,820.26000	2.82026	3,010,710	7.77	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,460.96000	4.46096	4,188,810	7.78	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,787.35000	2.78735	2,976,190	7.78	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,435.41000	8.43541	8,064,880	8.11	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,074.12000	1.07412	1,164,580	8.11	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,367.86000	4.36786	4,098,930	7.77	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,853.48000	2.85348	3,045,540	7.77	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,414.29000	4.41429	4,143,750	7.77	0.00	0	0
Total R186 Option												0.00	0	28,750
Total For R186												42,145,684.00	350	74,168
R197	On	05/02/2015	Bond Future			288.09805	288.09805	288.13629	288.13629			0.00	0	898
R197	On	07/05/2015	Bond Future			292.71351	292.71351	292.75410	292.75410			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			853.71000	0.85371	891,950		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			863.71000	0.86371	901,950		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			873.71000	0.87371	911,950		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			1,255.90000	1.25590	1,296,490		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			1,235.90000	1.23590	1,276,490		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			1,245.90000	1.24590	1,286,490		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			238.21727	238.21727	238.24866	238.24866			0.00	0	50,884
R202	On	07/05/2015	Bond Future			242.03369	242.03369	242.06709	242.06709			0.00	0	0
Total R202 Future												0.00	0	50,884
R202	On	05/02/2015	Bond Future	232.99	Call			5,258.66000	5.25866	5,227,270		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/02/2015	Bond Future	233.00	Call			5,248.66000	5.24866	5,217,270		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			5,238.66000	5.23866	5,207,270		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			3,567.09000	3.56709	3,533,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			3,557.09000	3.55709	3,523,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			3,577.09000	3.57709	3,543,690		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,884
R2023	On	05/02/2015	Bond Future			7.79465	103.21968	7.74392	103.51894		5.56	0.00	0	11,167
R2023	On	07/05/2015	Bond Future			7.85064	100.94060	7.79760	101.24531		5.94	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.88739	102.69720	7.83156	103.00953		5.98	0.00	0	0
Total R2023 Future												0.00	0	11,167
R2023	On	05/02/2015	Bond Future	8.74	Call			5,681.66000	5.68166	5,384,760	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			7.05000	0.00705	9,410	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,736.09000	5.73609	5,439,050	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			6.61000	0.00661	8,830	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,790.46000	5.79046	5,493,280	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			6.15000	0.00615	8,230	6.07	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			762.77000	0.76277	853,830	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,748.84000	2.74884	2,533,670	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			746.16000	0.74616	835,700	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,788.60000	2.78860	2,571,930	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			729.83000	0.72983	817,870	6.09	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,709.33000	2.70933	2,495,680	6.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,881.32000	6.88132	6,597,510	6.36	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			233.38000	0.23338	261,900	6.36	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,348.85000	3.34885	3,135,720	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,092.11000	1.09211	1,191,310	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,386.23000	3.38623	3,171,910	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,075.04000	1.07504	1,173,050	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,423.77000	3.42377	3,208,290	6.17	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,058.18000	1.05818	1,155,030	6.17	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	12,078
R203	On	05/02/2015	Bond Future			6.91420	106.48241	6.87199	106.58304		1.79	0.00	0	14,661
R203	On	07/05/2015	Bond Future			6.96767	104.01297	6.92021	104.11584		1.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/08/2015	Bond Future			6.96044	105.82336	6.90554	105.93039		1.73	0.00	0	0
Total R203 Future												0.00	0	14,661
R203	On	05/02/2015	Bond Future	7.69	Call			1,930.99000	1.93099	1,831,210	1.98	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			2.53000	0.00253	3,380	1.98	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,428.63000	3.42863	3,328,000	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,451.49000	3.45149	3,350,860	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,474.34000	3.47434	3,373,710	1.99	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			949.76000	0.94976	875,310	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			216.14000	0.21614	244,560	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			918.20000	0.91820	844,920	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			227.57000	0.22757	257,160	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			933.92000	0.93392	860,060	1.90	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			221.79000	0.22179	250,800	1.90	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			460.46000	0.46046	415,090	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			744.90000	0.74490	806,560	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			443.16000	0.44316	398,920	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			766.77000	0.76677	829,560	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			451.59000	0.45159	406,790	1.73	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			755.61000	0.75561	817,840	1.73	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	14,716
R2030	On	05/02/2015	Bond Future			8.43171	96.58344	8.36095	97.16609			0.00	0	4,665
R2030	On	07/05/2015	Bond Future			8.49172	98.12323	8.41867	98.71572			0.00	0	0
Total R2030 Future												0.00	0	4,665
R2030	On	05/02/2015	Bond Future	9.24	Call			6,899.19000	6.89919	6,316,540		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			6,973.59000	6.97359	6,390,940		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			7,047.90000	7.04790	6,465,250		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			2,568.27000	2.56827	1,975,780		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			2,646.64000	2.64664	2,054,150		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			2,724.91000	2.72491	2,132,420		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									0.00	0	4,665
R2032 On 05/02/2015 Bond Future			8.60359	99.85793	8.52782	100.51852			0.00	0	15
R2032 On 07/05/2015 Bond Future			8.66395	97.29442	8.58581	97.96612			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.71148	98.98834	8.63072	99.67395			0.00	0	0
Total R2032 Future									0.00	0	15
R2032 On 05/02/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Put			156.32000	0.15632	816,910		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Put			332.21000	0.33221	992,800		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Put			244.21000	0.24421	904,800		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			658.24000	0.65824	1,329,940		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			832.98000	0.83298	1,504,680		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			745.55000	0.74555	1,417,250		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			1,124.98000	1.12498	1,810,590		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			1,038.25000	1.03825	1,723,860		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			1,211.82000	1.21182	1,897,430		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			8.68581	98.42119	8.59990	99.25116			0.00	0	36,001
R2037 On 07/05/2015 Bond Future			8.74434	99.99025	8.65591	100.83401			0.00	0	500
R2037 On 06/08/2015 Bond Future			8.79237	97.47070	8.70115	98.33135			0.00	0	0
Total R2037 Future									0.00	0	36,501
R2037 On 05/02/2015 Bond Future	9.49	Call			8,093.25000	8.09325	7,263,280		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			8,178.12000	8.17812	7,348,150		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			8,262.86000	8.26286	7,432,890		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			3,311.33000	3.31133	2,467,570		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			3,129.00000	3.12900	2,285,240		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			3,220.23000	3.22023	2,376,470		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			368.00000	0.36800	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	492,650		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			462.37000	0.46237	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	398,280		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			556.60000	0.55660	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	304,050		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	36,501
R204	On	05/02/2015	Bond Future			7.18051	103.82719	7.13915	103.96696		2.81	0.00	0	10,809
R204	On	07/05/2015	Bond Future			7.24109	105.48205	7.19620	105.62467		2.80	0.00	0	0
R204	On	06/08/2015	Bond Future			7.26477	103.27854	7.21523	103.42598		2.90	0.00	0	0
Total R204 Future												0.00	0	10,809
R204	On	05/02/2015	Bond Future	8.24	Call			3,642.86000	3.64286	3,503,280	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.59000	0.00059	0,780	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,675.16000	3.67516	3,535,570	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.54000	0.00054	0,720	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,707.45000	3.70745	3,567,840	3.10	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.49000	0.00049	0,650	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,325.78000	1.32578	1,227,220	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			396.75000	0.39675	440,810	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,347.75000	1.34775	1,248,380	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			387.28000	0.38728	430,530	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,369.87000	1.36987	1,269,700	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			377.98000	0.37798	420,430	2.91	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,585.38000	3.58538	3,450,110	3.11	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			101.17000	0.10117	113,340	3.11	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,954.94000	1.95494	1,845,970	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			406.27000	0.40627	444,740	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,976.84000	1.97684	1,867,320	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			398.94000	0.39894	436,860	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,998.84000	1.99884	1,888,770	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			391.72000	0.39172	429,090	3.01	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	11,508
R2044	On	05/02/2015	Bond Future			8.82050	99.50310	8.73970	100.34483			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.87855	101.08941	8.79543	101.94513			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.92681	98.46373	8.84114	99.33656			0.00	0	0
Total R2044 Future												0.00	0	5,842
R2044	On	05/02/2015	Bond Future	8.99	Call			2,568.82000	2.56882	1,727,090		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			2,669.11000	2.66911	1,827,380		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			2,769.22000	2.76922	1,927,490		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			2,183.71000	2.18371	1,327,990		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			1,983.63000	1.98363	1,127,910		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			2,083.75000	2.08375	1,228,030		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			838.87000	0.83887	1,711,700		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			1,047.49000	1.04749	1,920,320		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			943.09000	0.94309	1,815,920		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			8.79586	103.44036	8.70999	104.36343			0.00	0	43,196
R2048	On	07/05/2015	Bond Future			8.84912	100.65842	8.76085	101.59691			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.89211	102.41033	8.80125	103.36744			0.00	0	0
Total R2048 Future												0.00	0	43,196
R2048	On	05/02/2015	Bond Future	9.49	Call			7,866.28000	7.86628	6,943,210		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			7,959.98000	7.95998	7,036,910		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			8,053.50000	8.05350	7,130,430		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			4,913.82000	4.91382	3,975,330		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			5,011.81000	5.01181	4,073,320		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			5,109.62000	5.10962	4,171,130		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			439.91000	0.43991	1,397,020		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			654.43000	0.65443	1,611,540		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			547.07000	0.54707	1,504,180		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	43,196
R207	On	05/02/2015	Bond Future			7.44169	99.73371	7.39036	99.94161		3.73	126,861,279.12	1,272	32,274
R207	On	07/05/2015	Bond Future			7.50864	101.32353	7.45386	101.53535		3.72	0.00	0	0
R207	On	06/08/2015	Bond Future			7.54721	99.44254	7.48810	99.66029		3.87	0.00	0	0
Total R207 Future												126,861,279.12	1,272	32,274
R207	On	05/02/2015	Bond Future	8.49	Call			4,341.68000	4.34168	4,134,310	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			1.31000	0.00131	1,840	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,379.97000	4.37997	4,172,560	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			1.20000	0.00120	1,690	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,418.26000	4.41826	4,210,810	4.09	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			1.11000	0.00111	1,560	4.09	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,202.85000	3.20285	3,014,500	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			140.54000	0.14054	164,010	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,606.31000	1.60631	1,464,360	3.85	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			544.15000	0.54415	614,020	3.85	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,136.79000	3.13679	2,949,630	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			149.05000	0.14905	173,710	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,169.96000	3.16996	2,982,220	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			144.93000	0.14493	169,010	4.00	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			1,793.80000	1.79380	1,657,800	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			833.40000	0.83340	915,150	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			1,817.16000	1.81716	1,680,220	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			820.32000	0.82032	901,130	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,188.69000	1.18869	1,081,800	3.86	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,292.41000	1.29241	1,403,270	3.86	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			1,770.88000	1.77088	1,635,840	3.93	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			846.95000	0.84695	929,660	3.93	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												126,861,279.12	1,272	32,410
R208	On	05/02/2015	Bond Future			7.57950	98.44380	7.52850	98.68472		4.55	0.00	0	51,071
R208	On	07/05/2015	Bond Future			7.63872	96.61314	7.58490	96.85853		4.76	0.00	0	0
R208	On	06/08/2015	Bond Future			7.67423	98.29483	7.61698	98.54666		4.76	0.00	0	0
R208	On	05/11/2015	Bond Future			7.68127	96.69857	7.62049	96.95663		4.80	0.00	0	0
Total R208 Future												0.00	0	51,071
R208	On	05/02/2015	Bond Future	8.49	Call			4,426.72000	4.42672	4,187,830	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			5.82000	0.00582	7,850	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,471.00000	4.47100	4,231,990	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			5.44000	0.00544	7,350	4.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future	8.51	Call			4,515.25000	4.51525	4,276,110	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			5.06000	0.00506	6,840	4.97	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,357.60000	2.35760	2,175,990	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			484.57000	0.48457	548,350	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,390.99000	2.39099	2,208,220	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			473.39000	0.47339	536,010	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,324.59000	2.32459	2,144,160	4.92	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			496.16000	0.49616	561,120	4.92	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			167.47000	0.16747	189,470	5.09	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			871.61000	0.87161	954,770	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,527.37000	2.52737	2,357,700	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			857.67000	0.85767	939,830	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,556.72000	2.55672	2,386,050	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			843.91000	0.84391	925,070	4.93	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,418.29000	5.41829	5,188,460	5.09	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,498.16000	2.49816	2,329,490	4.93	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,525.82000	1.52582	1,640,130	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,507.54000	1.50754	1,620,900	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,151.78000	4.15178	3,948,400	5.10	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			579.26000	0.57926	633,940	5.10	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			2,050.87000	2.05087	1,908,090	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,544.25000	1.54425	1,659,530	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,074.68000	2.07468	1,930,930	4.88	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,098.62000	2.09862	1,953,920	4.88	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	53,469
R209	On	05/02/2015	Bond Future			8.60866	79.48625	8.52788	80.13252		10.95	80,599,057.50	1,014	29,898
R209	On	07/05/2015	Bond Future			8.66108	77.60533	8.57806	78.26239		11.97	0.00	0	0
R209	On	06/08/2015	Bond Future			8.70211	78.95633	8.61666	79.62660		12.17	0.00	0	0
Total R209 Future												80,599,057.50	1,014	29,898
R209	On	05/02/2015	Bond Future	9.25	Call			5,588.08000	5.58808	4,980,930	11.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			90.21000	0.09021	129,330	11.64	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,655.89000	5.65589	5,047,220	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			86.13000	0.08613	123,730	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,930.15000	3.93015	3,381,390	11.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			266.16000	0.26616	363,670	11.41	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,520.32000	5.52032	4,914,770	11.63	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			94.45000	0.09445	135,170	11.63	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,413.13000	4.41313	3,942,200	12.33	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,085.25000	1.08525	1,271,380	12.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	8.99	Call			4,307.39000	4.30739	3,842,070	12.31	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,128.74000	1.12874	1,320,480	12.31	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,360.14000	4.36014	3,892,000	12.32	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,106.82000	1.10682	1,295,740	12.32	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,923.03000	1.92303	2,154,780	12.51	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,896.69000	1.89669	2,126,110	12.52	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,884.21000	4.88421	4,441,030	12.53	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,870.65000	1.87065	2,097,740	12.53	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,653.01000	9.65301	9,057,190	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			451.76000	0.45176	526,210	12.86	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,787.72000	4.78772	4,349,200	12.51	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,835.87000	4.83587	4,395,020	12.52	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												80,599,057.50	1,014	32,812
R210	On	05/02/2015	Bond Future			177.82201	177.82201	177.84561	177.84561			0.00	0	628
R210	On	07/05/2015	Bond Future			178.59541	178.59541	178.62063	178.62063			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			2,855.61000	2.85561	2,832,010		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			2,845.61000	2.84561	2,822,010		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			2,835.61000	2.83561	2,812,010		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,630.63000	1.63063	1,605,410		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			1,620.63000	1.62063	1,595,410		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			1,610.63000	1.61063	1,585,410		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			132.16828	132.16828	132.18848	132.18848			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.28582	134.28582	134.30715	134.30715			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			801.52000	0.80152	821,720		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			811.52000	0.81152	831,720		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			821.52000	0.82152	841,720		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	135.00	Put			692.85000	0.69285	714,180		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			702.85000	0.70285	724,180		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			682.85000	0.68285	704,180		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			137.25804	137.25804	137.54496	137.54496			0.00	0	13,564
R212	On	07/05/2015	Bond Future			139.45714	139.45714	139.74954	139.74954			0.00	0	0
Total R212 Future												0.00	0	13,564
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			445.04000	0.44504	731,960		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			455.04000	0.45504	741,960		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			465.04000	0.46504	751,960		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			1,250.46000	1.25046	1,542,860		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			1,260.46000	1.26046	1,552,860		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,240.46000	1.24046	1,532,860		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	13,564
R213	On	05/02/2015	Bond Future			8.48225	90.27711	8.40647	90.87675		9.36	0.00	0	22,096
R213	On	07/05/2015	Bond Future			8.53704	88.17156	8.45898	88.78123		10.21	0.00	0	0
R213	On	06/08/2015	Bond Future			8.57961	89.70594	8.49897	90.32830		10.35	0.00	0	0
Total R213 Future												0.00	0	22,096
R213	On	05/02/2015	Bond Future	9.24	Call			6,336.13000	6.33613	5,758,020	10.16	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			49.70000	0.04970	71,230	10.16	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,405.16000	6.40516	5,826,120	10.17	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			47.29000	0.04729	67,890	10.17	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,474.01000	6.47401	5,894,020	10.17	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			44.79000	0.04479	64,440	10.17	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,575.60000	3.57560	3,179,250	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,408.72000	1.40872	1,622,040	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,624.86000	3.62486	3,225,590	10.52	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,382.28000	1.38228	1,592,680	10.52	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,674.42000	3.67442	3,272,240	10.53	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put		1,356.24000	1.35624	1,563,730	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call		2,976.18000	2.97618	2,660,890	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put		3,045.80000	3.04580	3,352,870	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call		3,014.73000	3.01473	2,696,870	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put		3,006.74000	3.00674	3,311,240	10.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call		3,054.13000	3.05413	2,733,710	10.36	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put		2,968.63000	2.96863	3,270,570	10.36	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	22,096
R214	On	05/02/2015	Bond Future			8.70441	80.34722	8.61856	81.06817	11.58	88,381,942.00	1,100	11,529
R214	On	07/05/2015	Bond Future			8.75530	78.33660	8.66715	79.06946	12.67	0.00	0	0
R214	On	06/08/2015	Bond Future			8.79587	79.69989	8.70520	80.44736	12.89	0.00	0	0
Total R214 Future											88,381,942.00	1,100	11,529
R214	On	05/02/2015	Bond Future	9.49	Call		6,894.97000	6.89497	6,200,710	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put		54.91000	0.05491	81,600	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call		6,965.13000	6.96513	6,269,780	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put		52.40000	0.05240	78,000	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call		7,035.07000	7.03507	6,338,620	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put		49.79000	0.04979	74,290	12.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put		1,080.36000	1.08036	1,276,460	13.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call		5,016.56000	5.01656	4,476,930	13.16	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put		1,059.68000	1.05968	1,252,910	13.16	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call		4,904.32000	4.90432	4,370,490	13.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put		1,101.53000	1.10153	1,300,560	13.15	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call		4,960.26000	4.96026	4,423,500	13.15	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call		3,523.85000	3.52385	3,130,360	13.06	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put		3,235.57000	3.23557	3,589,550	13.06	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call		3,566.45000	3.56645	3,170,050	13.07	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put		3,195.66000	3.19566	3,546,730	13.07	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call		3,609.31000	3.60931	3,210,000	13.08	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put		3,156.14000	3.15614	3,504,300	13.08	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											88,381,942.00	1,100	11,529
Total for Bond											337,987,962.62	3,736	440,565
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total AIR03/R157 Future											0.00	0	0
Total For AIR03/R157											0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total E170 Future											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/02/2015 GOVI			480.87700	480.87700	482.61500	482.61500			0.00	0	428
GOVI On 07/05/2015 GOVI			488.54200	488.54200	490.31200	490.31200			0.00	0	130
GOVI On 06/08/2015 GOVI			496.95300	496.95300	498.76400	498.76400			0.00	0	0
Total GOVI Future									0.00	0	558
GOVI On 05/02/2015 GOVI	459.99	Call			226,250.00000	22.62500	208,870,000		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			226,150.00000	22.61500	208,770,000		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			226,050.00000	22.60500	208,670,000		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			403,020.00000	40.30200	385,320,000		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			403,220.00000	40.32200	385,520,000		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			403,120.00000	40.31200	385,420,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			12,360.00000	1.23600	30,470,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			12,460.00000	1.24600	30,570,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			12,260.00000	1.22600	30,370,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	558

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									0.00	0	558
AL12 On 05/02/2015 Index Future			533.49000	533.49000	536.88300	536.88300			0.00	0	0
AL12 On 07/05/2015 Index Future			541.99400	541.99400	545.44400	545.44400			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 05/02/2015 Index Future			447.23100	447.23100	448.08000	448.08000			0.00	0	116
AL37 On 07/05/2015 Index Future			454.36000	454.36000	455.22600	455.22600			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			529.42500	529.42500	530.99300	530.99300			0.00	0	3
AL7T On 07/05/2015 Index Future			537.86400	537.86400	539.46000	539.46000			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			482.61100	482.61100	484.64200	484.64200			0.00	0	654
ALBI On 07/05/2015 Index Future			490.30400	490.30400	492.37100	492.37100			0.00	0	0
ALBI On 06/08/2015 Index Future			498.74500	498.74500	500.85900	500.85900			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			226.00400	226.00400	226.24300	226.24300			0.00	0	1,093
IGOV On 07/05/2015 Index Future			229.62500	229.62500	229.87000	229.87000			0.00	0	81
IGOV On 06/08/2015 Index Future			233.59600	233.59600	233.85000	233.85000			0.00	0	0
Total IGOV Future									0.00	0	1,174
Total For IGOV									0.00	0	1,174
ILBI On 05/02/2015 Index Future			611.97900	611.97900	612.63100	612.63100			0.00	0	157
ILBI On 07/05/2015 Index Future			621.97000	621.97000	622.63500	622.63500			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	2,104
JIBAR f On 17/12/2014 Jibar Future			6.09000	93.91000	6.09000	93.91000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.09000	93.91000	6.15000	93.85000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.20000	93.80000	6.21000	93.79000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.24000	93.76000	6.26000	93.74000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.30000	93.70000	6.32000	93.68000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.38000	93.62000	6.40000	93.60000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.84000	93.16000	6.85000	93.15000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.98000	93.02000	6.98000	93.02000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/06/2016 Jibar Future			7.11000	92.89000	7.10000	92.90000				0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.24000	92.76000	7.21000	92.79000				0.00	0	0
Total Jibar Future										0.00	0	7,850
Total For JIBAR FUTURE										0.00	0	7,850
Total for Jibar										0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00		0.00	0	0
Total J201 Future										0.00	0	0
Total For J201										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										337,987,962.62	3,736	451,077
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.44639				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA03 On 11/05/2015 Spot Bond			6.94500	102.08785	6.94500	102.06895				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	99.86325				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.29000	105.66205	8.29000	105.63834				0.00	0	600,000,000
Total AA05 SPOT										0.00	0	600,000,000
Total For AA05										0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.30887				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.96000	104.16205	8.96000	104.13697				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	103.91600	10.00000	103.88900				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	100.49816				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	100.58217				0.00	1,803,000,000	601,000,000
Total AB011 SPOT										0.00	1,803,000,000	601,000,000

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 AB011									0.00	1,803,000,000	601,000,000
AB013 On 21/11/2018 Spot Bond			9.15500	97.82368	9.15500	97.79950			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.70343	100.00000	10.65637			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	100.81981	10.84000	100.79042			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.06500	102.09362	7.06500	102.07423			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.52533			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.63000	104.73474	8.63000	104.71029			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	104.98400	10.00000	104.95600			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.31000	125.87570	2.31000	272.12228			0.00	0	900,000,000
Total ABCPI3 SPOT									0.00	0	900,000,000
Total For ABCPI3									0.00	0	900,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.71213			0.00	840,000,000	21,820,000,000
Total ABFN04 SPOT									0.00	840,000,000	21,820,000,000
Total For ABFN04									0.00	840,000,000	21,820,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.53347			0.00	200,000,000	100,000,000
Total ABFN06 SPOT									0.00	200,000,000	100,000,000
Total For ABFN06									0.00	200,000,000	100,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	99.99990			0.00	5,000,000,000	2,500,000,000
Total ABFN08 SPOT									0.00	5,000,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN08										0.00	5,000,000,000	2,500,000,000
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	99.99980				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	101.37558				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2017 Spot Bond				100.00000	0.00000	101.11140				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.81309				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03: On 12/03/2015 Spot Bond			100.00000	82.55686	100.00000	82.37340				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.05000	173.13389	2.05000	173.12420				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	162.95976	2.76000	162.94760				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	173.87087	2.17000	173.86061				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	185.92061	1.82000	185.91136				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.82625	79.07896	7.82625	79.06263				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.82625	79.07896	7.82625	79.06263				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.89864				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	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	101.42922				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.31113				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			7.03500	99.94221	7.03500	99.92296				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	89.90000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.84000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.58506			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.23500	107.91404	7.23500	107.89286			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.34567			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			2.62500	95.23688	2.62500	109.19736			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.39000	102.94035	2.39000	162.15378			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.27000	118.20976	2.27000	216.38998			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.31500	92.71312	9.31500	93.45222				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	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	102.86099				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	101.44500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	106.08257	9.63000	106.06426				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			9.31500	108.37425	9.31500	108.34730				0.00	0	0
Total ABN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.66500	92.31702	8.66500	92.29551			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	103.71000			0.00	0	210,000,000
Total ABN81 SPOT									0.00	0	210,000,000
Total For ABN81									0.00	0	210,000,000
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	103.06000			0.00	0	310,000,000
Total ABN82 SPOT									0.00	0	310,000,000
Total For ABN82									0.00	0	310,000,000
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.41000	107.65970	9.41000	107.63266			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	87.82000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.03024			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.02802			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.98000	107.82718	7.98000	107.80388		12,768,000,000.00		1,600,000	1,580,000,000
Total ABS10 SPOT								12,768,000,000.00		1,600,000	1,580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS10									12,768,000,000.00	1,600,000	1,580,000,000
ABS11 On 09/04/2021 Spot Bond			8.67000	105.42361	8.67000	105.39903			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			7.10500	101.50240	7.10500	101.48315			25,578,000,000,000.00	3,600,000,000	1,800,000,000
Total ABS5 SPOT									25,578,000,000,000.00	3,600,000,000	1,800,000,000
Total For ABS5									25,578,000,000,000.00	3,600,000,000	1,800,000,000
ABS6 On 01/06/2020 Spot Bond			8.74000	98.07222	8.74000	98.04917			20,976,000,000.00	2,400,000	740,000,000
Total ABS6 SPOT									20,976,000,000.00	2,400,000	740,000,000
Total For ABS6									20,976,000,000.00	2,400,000	740,000,000
ABS7 On 11/09/2026 Spot Bond			9.51000	97.40188	9.51000	97.37688			0.00	0	1,460,000,000
Total ABS7 SPOT									0.00	0	1,460,000,000
Total For ABS7									0.00	0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.52500	104.51540	7.52500	104.49407			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.12000	217.80607	2.12000	275.94428			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.54000	128.23212	1.54000	131.08671			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.12000	131.02634	2.12000	133.65061			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	0.00466	100.00000	0.00464			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	68.27879	100.00000	68.11339			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.39500	104.91394	11.39500	104.88183			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond			100.00000		0.00000	100.75011			0.00	0	0
Total ACL029 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.83833	100.00000	6.82158				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.76829				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03F On 20/08/2015 Spot Bond				100.00000	0.00000	101.02555				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	40.75961	100.00000	40.65979				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	100.73193				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	66.95545	11.00000	66.93631				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	26.08615	100.00000	26.02226				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL07Z On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL07F On 20/09/2015 Spot Bond				100.00000	0.00000	99.88840				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	99.87731				0.00	0	0
Total ACL077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	99.89335				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.89000				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	99.88853				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.25252				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.25252				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.27129				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.27129				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.23373				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	93.11461				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	99.90942				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	104.98400	10.00000	104.95600				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	99.75098				0.00	0	0
Total ACL092 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	99.89204				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	99.88846				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	99.88707				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.88976				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	99.89605				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.14000	103.36942	9.14000	103.34376				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	101.16644				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.81769				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	87.08197				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	179.19053				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	179.23513				0.00	0	0
Total ACL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	99.89326				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.89975				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL136 On 02/09/2016 Spot Bond				100.00000	0.00000	100.33301				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	100.90020				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	103.80687				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.70306				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL141 On 20/12/2014 Spot Bond				100.00000	0.00000	99.90269				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	99.52542				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.19030				0.00	0	25,000,000
Total ACL144 SPOT										0.00	0	25,000,000
Total For ACL144										0.00	0	25,000,000
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	99.89288				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99973				0.00	0	0
Total ACL151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL151										0.00	0	0
ACL151 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90596				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90822				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90383				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	99.89549				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	99.90016				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90556				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90410				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.48323	10.23000	102.45499				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	99.90246				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	99.90490				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	119.97616				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.23000	102.01060	9.23000	101.98546				0.00	0	0
Total ACL167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	99.89582				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	116.45070	1.75000	116.54818				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	100.02932				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	99.90379				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	99.89008				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	99.88665				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	99.89349				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	100.20615				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31360				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54624				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	99.89473				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	100.92816				0.00	0	0
Total ACL184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	99.88734				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	99.89810				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	99.89225				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.89050				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	100.30920				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	100.53141				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	99.89018				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.89018				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	99.87573				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	99.88939				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	99.88382				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81906				0.00	0	0
Total ACL198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL198									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	99.87573			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	95.20090			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.88792			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	99.88120			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	129.33405			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	130.25370			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	99.89622			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	99.89718			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	100.53135			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	99.89459			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.90077			0.00	285,000,000	142,500,000
Total ACL213 SPOT									0.00	285,000,000	142,500,000
Total For ACL213									0.00	285,000,000	142,500,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.89008			0.00	0	0
Total ACL214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	99.89609				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.89622				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.89449				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.18278				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.07720				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.04623				0.00	0	1,000,000,000
Total ADCB03 SPOT										0.00	0	1,000,000,000
Total For ADCB03										0.00	0	1,000,000,000
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.47743				0.00	300,000,000	150,000,000
Total ADCB04 SPOT										0.00	300,000,000	150,000,000
Total For ADCB04										0.00	300,000,000	150,000,000
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.36893				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.40181				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	22.55439	100.00000	22.49975				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	11.10702	100.00000	11.07196				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.52227				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.21075				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	101.32911				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.48681				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.16967				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.76500	99.60166	7.76500	99.58082				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.49988				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	101.74165				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.60000	102.13558	8.60000	102.11183				0.00	0	2,890,000,000
Total AIR01 SPOT										0.00	0	2,890,000,000
Total For AIR01										0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.41000	114.49121	9.41000	114.46230				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.21500	107.17355	7.21500	107.15257				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			9.05500	101.69665	9.05500	101.67177				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.04307	100.00000	13.01405				0.00	0	0
Total AIR04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.77000	102.32850	9.77000	102.30154				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.64000	166.49929	2.64000	166.48729				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.24901				0.00	300,000,000	150,000,000
Total ANG010 SPOT										0.00	300,000,000	150,000,000
Total For ANG010										0.00	300,000,000	150,000,000
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.17338				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	68.35206	100.00000	68.22430				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.76983				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	101.14383				0.00	0	7,081,000,000
Total APF02 SPOT										0.00	0	7,081,000,000
Total For APF02										0.00	0	7,081,000,000
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.04869				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.52921				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	99.92244				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.89349				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	99.88809				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.17232				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	103.77000				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	93.20000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	102.18108				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	98.33009				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			2.52000	131.15395	2.52000	298.01539				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	96.88119				0.00	0	0
Total ASN023 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN023										0.00	0	0
ASN02 On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02 On 07/08/2015 Spot Bond				100.00000	0.00000	107.28064				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	98.36520				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 14/08/2017 Spot Bond				100.00000	0.00000	96.20299				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	95.40354				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	101.24590				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	99.89476				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	100.81162				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			2.53500	164.45093	2.53500	208.34492				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	25.96215	100.00000	25.79819				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	15.70232	100.00000	15.54396				0.00	0	0
Total ASN38U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	15.79171	100.00000	15.63245				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	15.38946	100.00000	15.23425				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	100.09070				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	99.90306				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	99.90443				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	101.67157				0.00	220,000,000	110,000,000
Total BAW10 SPOT										0.00	220,000,000	110,000,000
Total For BAW10										0.00	220,000,000	110,000,000
BAW11 On 01/10/2018 Spot Bond			8.70000	105.55893	8.70000	105.53423				0.00	0	50,000,000
Total BAW11 SPOT										0.00	0	50,000,000
Total For BAW11										0.00	0	50,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.01223				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.26567				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	100.78823				0.00	0	1,000,000,000
Total BAW17 SPOT										0.00	0	1,000,000,000
Total For BAW17										0.00	0	1,000,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.48789				0.00	240,000,000	120,000,000
Total BAW18 SPOT										0.00	240,000,000	120,000,000
Total For BAW18										0.00	240,000,000	120,000,000
BAW19 On 05/12/2020 Spot Bond			9.24000	101.77681	9.24000	101.75156				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.47500	105.59767	7.47500	105.57639				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	39.28479	100.00000	39.11204				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	104.54893				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.58000	105.38759	8.58000	105.36327				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.94122	104.24375	10.94122	103.70881				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.96975	102.72154	10.96975	102.64559				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.99826	102.68506	10.99826	102.62281				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	102.33414				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.02633	102.75629	11.02633	102.58725				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.67066	102.79982	11.67066	102.78756				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	102.38740				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA1 On 31/12/2015 Spot Bond				100.00000	0.00000	102.38740				0.00	0	0
Total BAYA10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	102.38747				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.19122	102.17817	11.19122	102.22810				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.12885	103.49456	11.12885	102.68251				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.96975	102.72154	10.96975	102.64559				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			11.02797	103.17066	11.02797	102.83911				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			10.19485	98.63116	10.19485	102.37619				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	102.27030				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	102.25445				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	102.25445				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			10.21996	102.89285	10.21996	102.59622				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			11.35500	101.79924	11.35500	101.76827				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	102.19085				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.28000	75.42536	11.28000	99.66868				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01231				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	102.06812				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.93905	9.28000	101.96351				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	102.22266				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.10000	71.92442	11.10000	102.00809				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	102.15905				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.21205				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.21205				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89380				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	102.13359				0.00	0	0
Total BAYA37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	102.22741				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01229				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.22741				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	102.13784				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	102.15325				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.22750				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	101.63158				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	101.74874				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			13.94122	104.85647	13.94122	104.33693				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			15.13130	103.68300	15.13130	103.66722				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			13.98918	103.46759	13.98918	103.29463				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	102.90023				0.00	0	0
Total BAYB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.90023				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	102.90023				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	103.00595				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	102.52989				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	24.39037	100.00000	24.34410				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD10 On 30/06/2035 Spot Bond			100.00000	22.63734	100.00000	22.58251				0.00	0	0
Total BAYD10 SPOT										0.00	0	0
Total For BAYD10										0.00	0	0
BAYD20 On 30/06/2035 Spot Bond			100.00000	20.60253	100.00000	20.55262				0.00	0	0
Total BAYD20 SPOT										0.00	0	0
Total For BAYD20										0.00	0	0
BAYD30 On 30/06/2035 Spot Bond			100.00000	12.71761	100.00000	12.68681				0.00	0	0
Total BAYD30 SPOT										0.00	0	0
Total For BAYD30										0.00	0	0
BAYD40 On 30/06/2035 Spot Bond			100.00000	12.71761	100.00000	12.68681				0.00	0	0
Total BAYD40 SPOT										0.00	0	0
Total For BAYD40										0.00	0	0
BAYD50 On 30/06/2035 Spot Bond			100.00000	15.37619	100.00000	15.33894				0.00	0	0
Total BAYD50 SPOT										0.00	0	0
Total For BAYD50										0.00	0	0
BAYD60 On 30/06/2035 Spot Bond			100.00000	13.32321	100.00000	13.29093				0.00	0	0
Total BAYD60 SPOT										0.00	0	0
Total For BAYD60										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.13300				0.00	0	0
Total BCJ03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCJ03									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.11235			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.30766			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.38513			0.00	280,000,000	140,000,000
Total BCJ06 SPOT									0.00	280,000,000	140,000,000
Total For BCJ06									0.00	280,000,000	140,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	8.67795	100.00000	8.65670			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	8.67795	100.00000	8.65670			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP88U On 23/01/2015 Spot Bond			100.00000	91.02244	100.00000	90.79602		440,000,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total BCP88U SPOT								10,000,000,000,000.00		4,400,000,000	2,200,000,000
Total For BCP88U								10,000,000,000,000.00		4,400,000,000	2,200,000,000
BCP89U On 19/02/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total BCP89U SPOT									0.00	0	0
Total For BCP89U									0.00	0	0
BCP90U On 05/03/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0
Total BCP90U SPOT									0.00	0	0
Total For BCP90U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	104.82728	2.02000	182.11283			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.93000	99.45056	7.93000	158.79171			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			7.93000	100.77480	7.93000	159.10166			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.31500	99.78874	8.31500	99.76640			0.00	0	0
Total BD0302 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.70000	99.94017	7.70000	99.91932				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	102.07115				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.18216				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.20542				0.00	0	30,000,000
Total BG22A3 SPOT										0.00	0	30,000,000
Total For BG22A3										0.00	0	30,000,000
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.28291				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.36037				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	101.57679				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	24.13934	100.00000	24.08086				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.00283				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.02236				0.00	0	50,000,000
Total BG32A3 SPOT										0.00	0	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 BG32A3									0.00	0	50,000,000
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.02887			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.10695			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.21097			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	23.61810	100.00000	23.56089			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	23.61810	100.00000	23.56089			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.03660			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.03957			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.04038			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.13000	103.61065	8.13000	103.58784			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.04280			0.00	0	200,000,000
Total BG42B SPOT									0.00	0	200,000,000
Total For BG42B									0.00	0	200,000,000
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.04700			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	13.52198	100.00000	13.48849			0.00	0	0
Total BG42DU SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42DU										0.00	0	0
BG42Y1 On 15/03/2017 Spot Bond			100.00000	13.52198	100.00000	13.48849				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	100.75006				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			10.89000	100.52014	10.89000	100.49232				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	50.09504	100.00000	0.00000				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.33981				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	101.21280				0.00	0	1,000,000,000
Total BID05 SPOT										0.00	0	1,000,000,000
Total For BID05										0.00	0	1,000,000,000
BID06 On 30/06/2019 Spot Bond			8.41000	68.72512	8.41000	105.75662				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	99.09377				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	98.72070				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	97.23325				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	100.47681				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.55039				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.46814				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	100.49105				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	100.53265				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	100.70502				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.99665				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	66.47092	100.00000	66.30813				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.22492				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.25960				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	98.33192				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	98.70487				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	94.13189				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	99.38118				0.00	0	0
Total BTC006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC006										0.00	0	0
BTC006 On 28/01/2015 Spot Bond				100.00000	0.00000	99.27816				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC007 On 02/02/2015 Spot Bond				100.00000	0.00000	99.19251				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC008 On 23/02/2015 Spot Bond				100.00000	0.00000	98.82516				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC009 On 24/11/2015 Spot Bond				100.00000	0.00000	93.54282				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC010 On 18/02/2015 Spot Bond				100.00000	0.00000	98.91441				0.00	0	0
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				100.00000	0.00000	98.77432				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC012 On 19/05/2015 Spot Bond			100.00000	70.59961	100.00000	70.46332				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC013 On 09/01/2015 Spot Bond				100.00000	0.00000	99.60625				0.00	0	0
Total BTC014 SPOT										0.00	0	0
Total For BTC014										0.00	0	0
BTC014 On 13/03/2015 Spot Bond				100.00000	0.00000	98.51744				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC015 On 16/03/2015 Spot Bond				100.00000	0.00000	98.46929				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BUS016 On 30/09/2016 Spot Bond			100.00000	29.94739	100.00000	29.87485				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	100.00000				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BWZJ17									0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	100.61150			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.28000	109.87696	9.28000	109.84943			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	106.77459			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.18000	102.90473	9.18000	102.87923			0.00	0	620,000,000
Total CBL11 SPOT									0.00	0	620,000,000
Total For CBL11									0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			12.30000	100.32534	12.30000	100.29227			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.66172			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.20000	102.27297	12.20000	102.24007			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.69031			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.17000	101.34146	9.17000	101.31637			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	98.85498			0.00	40,000,000	20,000,000
Total CBL17 SPOT									0.00	40,000,000	20,000,000
Total For CBL17									0.00	40,000,000	20,000,000
CBL18 On 23/08/2019 Spot Bond			12.20000	99.50123	12.20000	99.46921			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	101.53580			0.00	0	0
Total CBL19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	98.15313			0.00	180,000,000	90,000,000
Total CBL20 SPOT									0.00	180,000,000	90,000,000
Total For CBL20									0.00	180,000,000	90,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.85703			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.99000	94.87715	9.99000	94.85160			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.78000	115.70631	9.78000	115.67613			0.00	0	50,000,000
Total CCT01 SPOT									0.00	0	50,000,000
Total For CCT01									0.00	0	50,000,000
CCT02 On 12/06/2024 Spot Bond			10.06000	109.55050	10.06000	109.52097			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.94000	117.55925	8.94000	117.53086			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.27788			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.48000	103.31401	11.48000	103.28217			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	101.24748			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.00366			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	104.98390	10.00000	104.95650			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	102.02701			0.00	0	0
Total CGR15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	99.87026			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	101.44984			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.45913			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.38843			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	101.90843			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	101.98266			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.06793			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	500,000,000,000
Total CLA1U SPOT									0.00	0	500,000,000,000
Total For CLA1U									0.00	0	500,000,000,000
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	615,500,000,000
Total CLA2U SPOT									0.00	0	615,500,000,000
Total For CLA2U									0.00	0	615,500,000,000
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	600,500,000,000
Total CLA3U SPOT									0.00	0	600,500,000,000
Total For CLA3U									0.00	0	600,500,000,000
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	115,500,000,000
Total CLC1U SPOT									0.00	0	115,500,000,000

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 CLC1U										0.00	0	115,500,000,000
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.99953				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.98941				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	101.04289				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.78916				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	99.89337				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	100.67807				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.66156	10.11000	104.63351				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	101.52264				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	121.85272	2.76000	121.84363				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	118.99115	3.14000	121.81030				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	102.46412	8.25000	102.44124				0.00	0	0
Total CLN194 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.82000	129.31792	2.82000	123.44035				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	126.93237	2.40000	121.16462				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	99.84892				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.46500	101.52287	8.46500	101.49975				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.24931				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	101.26579				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.51500	101.59849	8.51500	101.57522				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.51500	101.59849	8.51500	101.57522				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.56500	100.41535	8.56500	100.39222				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.89070				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	99.87922				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.27795				0.00	0	0
Total CLN230 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN230										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.27795				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.69299				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	99.88931				0.00	0	2,500,000,000
Total CLN239 SPOT										0.00	0	2,500,000,000
Total For CLN239										0.00	0	2,500,000,000
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.48021				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.50928				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.92235	9.35000	102.89680				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.92235	9.35000	102.89680				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	100.45920				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.46039				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.13550				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	99.89752				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	99.94815				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	99.95081				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	99.89752				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	99.89752				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	99.91299				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	100.68373				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.29007				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78762				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78762				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78762				0.00	0	0
Total CLN260 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.18491				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.03000	104.34354	9.03000	104.31810				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	101.89266				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				100.00000	0.00000	99.87544				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26098				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.26188				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.30243				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	100.48526				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	100.54825				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	100.48316				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN27 On 20/06/2015 Spot Bond				100.00000	0.00000	101.35450				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	101.19657				0.00	0	0
Total CLN280 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN280										0.00	0	0
CLN28 On 21/06/2015 Spot Bond				100.00000	0.00000	100.10351				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28 On 27/06/2015 Spot Bond				100.00000	0.00000	99.92527				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	99.89486				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	101.18990				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	100.83183				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.93994				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.71749				0.00	700,000,000	350,000,000
Total CLN291 SPOT										0.00	700,000,000	350,000,000
Total For CLN291										0.00	700,000,000	350,000,000
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	102.08875				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.77351				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	99.72069				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.81737				0.00	0	0
Total CLN295 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	99.88308				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.77319				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.92941				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.92603				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	130.26544				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.19053				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	131.06162				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.63147				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	130.54682				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	126.71675				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	127.14675				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.78649				0.00	0	0
Total CLN313 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.59500	96.65161	10.59500	95.29487				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.11500	96.06084	11.11500	96.83316				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.84108				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	99.87408				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.76893				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.18327				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.12882				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.77629	8.80500	101.12502				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	99.88939				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.19489				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	123.64531				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	99.88434				0.00	0	0
Total CLN325 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.88228				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	99.87436				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	99.88808				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	93.70771				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	99.84299				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	78.04944				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	99.87743				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.84108				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	112.23644				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	112.33009				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.12056				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	99.85428				0.00	0	0
Total CLN340 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.85171				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				100.00000	0.00000	99.84398				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	99.87187				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	99.90275				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	99.87818				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	101.10981				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	100.80763				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.79860				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	101.05800				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	102.33932				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	102.78578				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	101.04074				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.15189				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	99.89924				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.71401	10.55000	102.38528				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.77500	106.36157	9.77500	107.04315				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.87998				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.04478				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.91500	107.98311	11.91500	108.81094				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.11484				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.94500	108.70091	11.94500	108.49548				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.37500	108.04473	10.37500	107.86669				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.11484				0.00	0	0
Total CLN369 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN369										0.00	0	0
CLN37 On 26/07/2022 Spot Bond				100.00000	0.00000	101.17922				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	99.86616				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	99.89171				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	99.88939				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	99.88939				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	101.91966				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.29000	105.15287	9.29000	104.99472				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	102.24694				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	99.87777				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.55000	102.55991	10.55000	102.53078				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	102.66763	11.00000	99.91126				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	101.15120				0.00	0	0
Total CLN381 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	99.87573				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.16903				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.70500	104.80589	11.70500	104.60848				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	99.86370				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	99.88939				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.27294				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	99.88187				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	101.04487				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.43627				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	99.89828				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	99.89486				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.60155				0.00	0	0
Total CLN393 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	99.88871				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	39.90788	7.01000	40.51803				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	166.39856				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.31500	99.78874	8.31500	143.41181				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			7.93000	36.07919	7.93000	158.79171				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			7.93000	36.51173	7.93000	159.10166				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	94.10314				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	94.05272				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.56567				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.56567				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	99.88933				0.00	0	0
Total CLNF05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	99.89685				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	99.89542				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.55963				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	99.88734				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	101.18327				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	99.89746				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	99.89212				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.89281				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	99.89212				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	100.50996				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.50270				0.00	400,000,000	200,000,000
Total COH002 SPOT										0.00	400,000,000	200,000,000
Total For COH002										0.00	400,000,000	200,000,000
COJ02 On 15/09/2016 Spot Bond			8.87000	107.84668	8.87000	105.98688				0.00	0	0
Total COJ02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.53000	101.69972	8.53000	101.67638				0.00	0	1,010,000,000
Total COJ04 SPOT										0.00	0	1,010,000,000
Total For COJ04										0.00	0	1,010,000,000
COJ05 On 05/06/2023 Spot Bond			9.93000	113.24914	9.93000	113.21899				0.00	0	20,000,000,000
Total COJ05 SPOT										0.00	0	20,000,000,000
Total For COJ05										0.00	0	20,000,000,000
COJ06 On 09/12/2015 Spot Bond			8.27500	102.59611	8.27500	102.57326				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.50000	108.46891	9.50000	108.44110				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.55500	104.08602	9.55500	104.05933				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.92500	97.34187	9.92500	97.31597				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.66000	98.86753	10.66000	98.83932				0.00	0	0
Total COT02 SPOT										0.00	0	0
Total For COT02										0.00	0	0
COT03 On 05/06/2028 Spot Bond			10.66000	91.85327	10.66000	91.82707				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.41041				0.00	400,000,000	200,000,000
Total CPL003 SPOT										0.00	400,000,000	200,000,000
Total For CPL003										0.00	400,000,000	200,000,000
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.33878				0.00	200,000,000	100,000,000
Total CPL005 SPOT										0.00	200,000,000	100,000,000
Total For CPL005										0.00	200,000,000	100,000,000
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.21250				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	13.66148	100.00000	2.29646				0.00	0	40,000,000,000
Total CPL01U SPOT										0.00	0	40,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CPL01U									0.00	0	40,000,000,000
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.45446			0.00	400,000,000	200,000,000
Total CPL021 SPOT									0.00	400,000,000	200,000,000
Total For CPL021									0.00	400,000,000	200,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	99.88210			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	101.10034			0.00	0	0
Total CPL023 SPOT									0.00	0	0
Total For CPL023									0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.33391			0.00	2,000,000,000	1,000,000,000
Total CPL024 SPOT									0.00	2,000,000,000	1,000,000,000
Total For CPL024									0.00	2,000,000,000	1,000,000,000
CPL025 On 12/03/2020 Spot Bond			100.00000	9.71167	100.00000	1.62384			0.00	0	75,000,000,000
Total CPL025 SPOT									0.00	0	75,000,000,000
Total For CPL025									0.00	0	75,000,000,000
CPL030 On 12/12/2018 Spot Bond			100.00000	11.74237	100.00000	3.99073			0.00	0	75,000,000,000
Total CPL030 SPOT									0.00	0	75,000,000,000
Total For CPL030									0.00	0	75,000,000,000
CPV01 On 30/06/2029 Spot Bond			11.26500	99.67736	11.26500	103.62415			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000
DEN380 On 10/06/2018 Spot Bond			100.00000	13.24704	100.00000	13.21424			0.00	0	0
Total DEN380 SPOT									0.00	0	0
Total For DEN380									0.00	0	0
DEN390 On 10/06/2018 Spot Bond			100.00000	5.77721	100.00000	5.75877			0.00	0	0
Total DEN390 SPOT									0.00	0	0
Total For DEN390									0.00	0	0
DEN400 On 10/06/2018 Spot Bond			100.00000	14.13508	100.00000	14.08996			0.00	0	0
Total DEN400 SPOT									0.00	0	0
Total For DEN400									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.00266			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.85500	99.77082	7.85500	99.03717			0.00	0	0
Total DENG44 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG44										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.38010				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.24163				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	100.49133				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	59.32249	100.00000	58.87723				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.16587				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	101.54697				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.93736				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	102.56142				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	99.02960				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	99.85455				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	101.87619				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	99.83611				0.00	0	0
Total DOL006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL006									0.00	0	0
DOL00 On 20/06/2019 Spot Bond				100.00000	0.00000	99.87367			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.28175			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.49000	102.65560	8.49000	102.63228			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.31500	110.79857	7.31500	110.77670			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.32500	108.02271	8.32500	107.99877		77,422,500,000.00	9,300,000	2,793,400,000	
Total DV22 SPOT								77,422,500,000.00	9,300,000	2,793,400,000	
Total For DV22								77,422,500,000.00	9,300,000	2,793,400,000	
DV23 On 27/02/2023 Spot Bond			8.98500	108.84297	8.98500	108.81697		43,703,938,500.00	4,864,100	1,123,964,100	
Total DV23 SPOT								43,703,938,500.00	4,864,100	1,123,964,100	
Total For DV23								43,703,938,500.00	4,864,100	1,123,964,100	
DV24 On 18/02/2024 Spot Bond			9.18500	106.27277	9.18500	106.24684		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			9.32000	109.38946	9.32000	109.36238		0.00	0	300,000,000	
Total DV29 SPOT								0.00	0	300,000,000	
Total For DV29								0.00	0	300,000,000	
DVC00 On 12/12/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC004 SPOT								0.00	0	0	
Total For DVC004								0.00	0	0	
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	99.89026		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	101.45580		0.00	0	0	
Total DVC006 SPOT								0.00	0	0	
Total For DVC006								0.00	0	0	
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.03683		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC007										0.00	0	0
DVC00: On 20/11/2015 Spot Bond				100.00000	0.00000	100.48925				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC00: On 11/06/2015 Spot Bond			100.00000	55.89042	100.00000	55.46162			900,000,000,000,000.00	39,000,000,000	41,500,000,000	
Total DVC009 SPOT									10,000,000,000,000.00	39,000,000,000	41,500,000,000	
Total For DVC009									10,000,000,000,000.00	39,000,000,000	41,500,000,000	
DVC01: On 15/09/2015 Spot Bond			100.00000	44.61769	100.00000	44.27538			230,000,000,000,000.00	2,300,000,000	5,500,000,000	
Total DVC010 SPOT									10,000,000,000,000.00	2,300,000,000	5,500,000,000	
Total For DVC010									10,000,000,000,000.00	2,300,000,000	5,500,000,000	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.66102			0.00	0	0	
Total DVF16 SPOT									0.00	0	0	
Total For DVF16									0.00	0	0	
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.98248			0.00	0	0	
Total DVF17 SPOT									0.00	0	0	
Total For DVF17									0.00	0	0	
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.98190			0.00	0	0	
Total DVF18 SPOT									0.00	0	0	
Total For DVF18									0.00	0	0	
E170 On 01/08/2020 Spot Bond			7.81000	130.57273	7.81000	130.54554			0.00	0	2,000,000,000	
Total E170 SPOT									0.00	0	2,000,000,000	
Total For E170									0.00	0	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.85949			0.00	0	0	
Total EDC01 SPOT									0.00	0	0	
Total For EDC01									0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC02 SPOT									0.00	0	0	
Total For EFC02									0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC03 SPOT									0.00	0	0	
Total For EFC03									0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total EFC04 SPOT									0.00	0	0	
Total For EFC04									0.00	0	0	
EL037 On 31/01/2037 Spot Bond			2.26000	100.39095	2.26000	115.44123			0.00	0	6,100,000,000	
Total EL037 SPOT									0.00	0	6,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL037									0.00	0	6,100,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	102.35782	1.20000	136.30603			0.00	0	1,200,000,000
Total EL15 SPOT									0.00	0	1,200,000,000
Total For EL15									0.00	0	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.03000	124.03822	2.03000	124.03130			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.04000	111.48331	2.04000	111.47705			0.00	0	4,300,000,000
Total EL29 SPOT									0.00	0	4,300,000,000
Total For EL29									0.00	0	4,300,000,000
EL30 On 29/07/2030 Spot Bond			2.05000	112.45808	2.05000	112.45185			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.12000	103.21226	2.12000	103.20628			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.24000	100.73798	2.24000	115.83213			0.00	0	4,700,000,000
Total EL36 SPOT									0.00	0	4,700,000,000
Total For EL36									0.00	0	4,700,000,000
EMM01 On 28/07/2020 Spot Bond			9.39000	109.09696	9.39000	109.06976			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.24000	109.76465	9.24000	109.73726			0.00	0	50,000,000
Total EMM02 SPOT									0.00	0	50,000,000
Total For EMM02									0.00	0	50,000,000
EMM03 On 04/05/2024 Spot Bond			9.71000	103.26223	9.71000	103.23518			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.94500	95.01078	9.94500	97.19928			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			10.09500	106.09502	10.09500	104.41596			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	100.63008			0.00	0	0
Total EPF001 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	94.92461			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.09294			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.87358			0.00	300,000,000	150,000,000
Total EPF004 SPOT									0.00	300,000,000	150,000,000
Total For EPF004									0.00	300,000,000	150,000,000
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.84019			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	100.55492			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	100.79589			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	101.01301			0.00	0	0
Total EPFC13 SPOT									0.00	0	0
Total For EPFC13									0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	78.22096	100.00000	78.00000			0.00	0	0
Total EQ209U SPOT									0.00	0	0
Total For EQ209U									0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	92.87559	100.00000	92.65551			0.00	0	0
Total EQ212U SPOT									0.00	0	0
Total For EQ212U									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.25500	106.80231	11.25500	106.77055			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	101.31564			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.02455			0.00	0	0
Total EQS05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.85809				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			9.68000	98.79700	9.68000	98.77135				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.60151				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	100.41391				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	100.65908				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	100.69955				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				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	100.59340				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	100.61743				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	100.58857				0.00	0	0
Total ERSA16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.60862			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.60249			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	100.59438			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.07500	102.77774	7.07500	102.75810			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.63000	106.17597	7.63000	106.15413		30,012,605,000.00	3,933,500	5,810,694,100	
Total ES18 SPOT								30,012,605,000.00	3,933,500	5,810,694,100	
Total For ES18								30,012,605,000.00	3,933,500	5,810,694,100	
ES23 On 25/01/2023 Spot Bond			8.35500	113.49638	8.35500	113.47114		302,849,533,500.00	36,247,700	5,216,867,200	
Total ES23 SPOT								302,849,533,500.00	36,247,700	5,216,867,200	
Total For ES23								302,849,533,500.00	36,247,700	5,216,867,200	
ES26 On 02/04/2026 Spot Bond			8.65000	95.94743	8.65000	95.92511		200,414,445,000.00	23,169,300	14,316,100,000	
Total ES26 SPOT								200,414,445,000.00	23,169,300	14,316,100,000	
Total For ES26								200,414,445,000.00	23,169,300	14,316,100,000	
ES33 On 15/09/2033 Spot Bond			9.47000	84.79666	9.39000	85.38204		1,254,310,023,000.00	132,450,900	151,636,200,000	
Total ES33 SPOT								1,254,310,023,000.00	132,450,900	151,636,200,000	
Total For ES33								1,254,310,023,000.00	132,450,900	151,636,200,000	
ES42 On 25/04/2042 Spot Bond			9.44500	92.03693	9.44500	92.01360		0.00	0	19,200,000,000	
Total ES42 SPOT								0.00	0	19,200,000,000	
Total For ES42								0.00	0	19,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.60407		0.00	300,000,000	2,150,000,000	
Total EXX01 SPOT								0.00	300,000,000	2,150,000,000	
Total For EXX01								0.00	300,000,000	2,150,000,000	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.62288		0.00	300,000,000	150,000,000	
Total EXX02 SPOT								0.00	300,000,000	150,000,000	
Total For EXX02								0.00	300,000,000	150,000,000	
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.49088		0.00	0	0	
Total FIFB01 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.27262				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	99.76066				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	100.55990				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.87356				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	101.35627				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	100.50909				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.29288				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.47261	100.00000	11.44482				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.16528	100.00000	11.13823				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.03839				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	98.60077				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.04318				0.00	0	0
Total FR2A4C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.04636			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.20000	97.62884	9.20000	97.60485			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	100.12965			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.12958			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.13480			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.24356			0.00	0	195,000,000
Total FRB11 SPOT									0.00	0	195,000,000
Total For FRB11									0.00	0	195,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.34404			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.34969			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.99000	100.49719	9.99000	100.44970			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.05000	106.20987	10.05000	106.18141			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.88257			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.12000	132.76759	2.12000	133.65061			0.00	0	0
Total FRBI22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	127.36199	2.15000	275.33657				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.34000	105.40357	2.34000	112.03611				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.37000	103.17021	2.37000	162.51594				0.00	0	4,600,000,000
Total FRBI28 SPOT										0.00	0	4,600,000,000
Total For FRBI28										0.00	0	4,600,000,000
FRBI33 On 07/12/2033 Spot Bond			2.16000	120.09408	2.16000	219.83997				0.00	0	1,200,000,000
Total FRBI33 SPOT										0.00	0	1,200,000,000
Total For FRBI33										0.00	0	1,200,000,000
FRBN0 On 15/09/2015 Spot Bond			7.50500	107.71483	7.50500	107.69291				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.76800	64.07127	7.76800	63.42100				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.44800	41.05821	9.44800	40.14172				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.68000	39.77453	9.68000	38.81855				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	83.14351	100.00000	82.95455				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	85.33055	100.00000	85.14705				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.38763				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	99.87610				0.00	0	0
Total FRC109 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	99.89342				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	99.88249				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	99.95864	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	99.95864	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	99.87573				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	99.88161				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	99.89236				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	99.87777				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	99.96675	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	99.86998				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	99.83952				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	99.84431				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.28550	100.09221	18.24068				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	99.88912				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	111.74280				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	99.86133				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.54921				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	99.88505				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.88375				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	99.89431				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	99.88393				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	99.84772				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	99.88598				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	61.47930	13.22500	61.45708				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	99.89254				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	99.89240				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	99.85109				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	99.88748				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			3.57000	97.00468	3.57000	100.34984				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	99.88256				0.00	0	0
Total FRC170 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.88256				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.60180				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	101.84108				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	100.04607				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	99.88939				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	99.89199				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.06019				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	99.87341				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	100.78391				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.04925				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	101.26283				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	99.85455				0.00	0	0
Total FRC183 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	99.88502				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.46094				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	99.89322				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	99.88393				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	99.88393				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.03666				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	101.59452				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	101.68173				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	101.73257				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	104.98400	10.00000	104.95600				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	101.39792				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	99.87737				0.00	0	0
Total FRC195 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	101.38324				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.71426				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.35810				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.36180				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	101.35560				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	101.23112				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.35560				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	101.22614				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.93460				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.32112	8.75000	100.96902				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	103.81190				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	7.93312	100.00000	7.90808				0.00	0	0
Total FRC207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	7.25615	100.00000	7.23324				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	101.99031				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	1.71622	100.00000	1.70732				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	99.87982				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	19.97709	100.00000	19.82715				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	100.88623				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	9.27122	100.00000	9.22954				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	25.78452	100.00000	25.59098				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	100.88619				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	12.03787	100.00000	11.94752				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.88403				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.83962				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.95691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.89853				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			2.93000	100.40713	2.93000	126.92316				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	100.76354				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	100.75352				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	100.75352				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	100.60428				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22(On 18/06/2015 Spot Bond			100.00000	50.00000	100.00000	100.00000				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	99.88462				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	99.88532				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.16048				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.13957				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.46000	117.35512	3.46000	122.73139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88318				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	99.88198				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.51000	107.89741	3.51000	122.34422				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.49000	105.50544	3.49000	122.49892				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.86000	102.17621	2.86000	127.60533				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.93000	101.47823	2.93000	134.90276				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.27788				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	99.89870				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	99.88402				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	102.70378				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	99.86431				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	99.86936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88078				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	99.88092				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	103.07019				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	100.03529				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	9.54790	100.00000	9.52452				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02/ On 01/06/2016 Spot Bond			100.00000	34.17867	100.00000	34.09403				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04/ On 04/07/2015 Spot Bond			100.00000	64.85869	100.00000	64.65619				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	18.53867	100.00000	18.48016				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12/ On 20/03/2018 Spot Bond			100.00000	8.55947	100.00000	8.45170				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	11.79911	100.00000	11.57348				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.00000	151.96398	5.00000	151.94341				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	101.63237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.20158				0.00	0	250,000,000
Total FRJ16 SPOT										0.00	0	250,000,000
Total For FRJ16										0.00	0	250,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.29613				0.00	0	100,000,000
Total FRJ17 SPOT										0.00	0	100,000,000
Total For FRJ17										0.00	0	100,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.60531				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.96677				0.00	1,000,000,000	500,000,000
Total FRJ19 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ19										0.00	1,000,000,000	500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.72712				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.42441				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			1.94800	83.92763	1.94800	107.25196				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			2.36000	104.32423	2.36000	137.09961				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	101.14010				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	101.57164	10.38000	101.54336				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	101.57164	10.38000	101.54336				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	101.16663				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			2.50000	101.90494	2.50000	110.62892				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			2.47000	211.15383	2.47000	210.28406				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.47000	111.22365	2.47000	111.21622				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	101.29910				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			2.50000	210.26149	2.50000	209.38636				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.28322				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			2.42500	111.18815	2.42500	111.18085				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			2.56000	109.47310	2.56000	109.46552				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	101.48753				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	51.67600				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	100.75080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.66500	108.37475	2.66500	107.46501				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.62000	114.05151	2.62000	260.80173				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.67000	112.38211	2.67000	258.95796				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.35500	98.15443	2.35500	97.95229				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.70000	160.64292	2.70000	203.51958				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 07/12/2023 Spot Bond			2.27000	126.24533	2.27000	272.92165				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.16000	127.26849	2.16000	275.13436				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.88000	120.74621	2.88000	261.02915				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.59000	102.07877	2.59000	129.69866				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	101.09291				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS49 On 31/01/2022 Spot Bond			2.12000	133.65828	2.12000	129.56402				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS51 On 19/07/2016 Spot Bond				100.00000	0.00000	101.30227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.54004				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	100.93348				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.34000	110.81647	2.34000	110.80947				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	21.55284	104.97509	21.49711				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	25.20274	101.07593	25.13973				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	18.63792	100.44759	18.59159				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	23.76384	100.76967	21.37046				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond			100.00000	0.00000	100.00000					0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			1.99000	120.16521	1.99000	120.15868				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond			100.00000	0.00000	100.00000					0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.28500	98.19790	2.28500	112.59346				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	98.66046					0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.31500	97.93251	2.31500	112.28906			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.45398			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.36000	125.41548	2.36000	343.51788			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.78803			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	100.43441			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.28500	102.85192	6.28500	102.83446			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.55500	102.77200	7.55500	102.75095			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.93000	103.56615	7.93000	103.54390			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.08000	108.77959	8.08000	108.75593		808,000,000,000.00		100,000,000	50,000,000
Total FRX18 SPOT								808,000,000,000.00		100,000,000	50,000,000
Total For FRX18								808,000,000,000.00		100,000,000	50,000,000
FRX19 On 15/11/2019 Spot Bond			8.58000	102.46065	8.58000	102.43688		20,592,000,000.00		2,400,000	960,000,000
Total FRX19 SPOT								20,592,000,000.00		2,400,000	960,000,000
Total For FRX19								20,592,000,000.00		2,400,000	960,000,000
FRX20 On 01/10/2020 Spot Bond			8.79000	101.67356	8.79000	101.64954		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.38500	93.10402	9.38500	93.08044				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.42000	108.71471	9.42000	108.68722				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.76000	101.13990	9.76000	100.18437				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.25000	97.18012	10.25000	97.15373				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.04500	82.09035	10.04500	82.06824				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	99.91347				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	99.91014				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	99.90880				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	99.90541				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	99.90005				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	99.89603				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	99.87865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.50803				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.52984				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.36747				0.00	0	5,000,000
Total FS2A4 SPOT										0.00	0	5,000,000
Total For FS2A4										0.00	0	5,000,000
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.54954				0.00	180,000,000	90,000,000
Total FS2A5 SPOT										0.00	180,000,000	90,000,000
Total For FS2A5										0.00	180,000,000	90,000,000
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.57140				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	100.58962				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	100.66966				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	101.58413				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	101.69392				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.93000	102.88494	8.93000	102.86024				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	101.06541				0.00	0	0
Total GPT31 SPOT										0.00	0	0
Total For GPT31										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	13.71300	100.00000	13.60780				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	20.19030	100.00000	20.03541				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.30813	100.00000	11.21630				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.99379				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.01442				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.05429				0.00	140,000,000	70,000,000
Total GRH1A3 SPOT										0.00	140,000,000	70,000,000
Total For GRH1A3										0.00	140,000,000	70,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.10375				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.17237				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.36321				0.00	0	20,000,000
Total GRT02 SPOT										0.00	0	20,000,000
Total For GRT02										0.00	0	20,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.30555				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.01456				0.00	0	1,000,000,000
Total GRT04 SPOT										0.00	0	1,000,000,000
Total For GRT04										0.00	0	1,000,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.12640				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.02453				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	100.57152				0.00	600,000,000	300,000,000
Total GRT07 SPOT										0.00	600,000,000	300,000,000
Total For GRT07										0.00	600,000,000	300,000,000
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	99.86418				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.43299				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	99.77585				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	100.85755				0.00	0	271,800,000
Total GSIZ16 SPOT										0.00	0	271,800,000
Total For GSIZ16										0.00	0	271,800,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.29409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	15.64605	100.00000	15.52862				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	101.43743				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.03852				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.91397				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	100.92470				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	101.10725				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	101.07544				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.23441			0.00	0	20,000,000
Total HMS1B8 SPOT									0.00	0	20,000,000
Total For HMS1B8									0.00	0	20,000,000
HMS1B On 19/07/2015 Spot Bond			7.39661	102.18520	7.39661	98.43641			0.00	0	50,000,000
Total HMS1B9 SPOT									0.00	0	50,000,000
Total For HMS1B9									0.00	0	50,000,000
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.28964			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.39687	101.86967	8.39687	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.36063			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.84716	101.94159	8.84716	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.44736			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.32573			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	101.46857			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	101.51988			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.86808			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	104.98400	10.00000	104.95600			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.96000	105.07617	8.96000	105.05115			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.05000	111.25656	8.05000	111.23269		27,370,000,000.00	3,400,000	861,400,000	
Total HWAY20 SPOT								27,370,000,000.00	3,400,000	861,400,000	
Total For HWAY20								27,370,000,000.00	3,400,000	861,400,000	
HWAY2 On 07/12/2023 Spot Bond			1.97000	129.05910	1.97000	279.00684		0.00	0	1,750,000,000	
Total HWAY23 SPOT								0.00	0	1,750,000,000	
Total For HWAY23								0.00	0	1,750,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.97000	131.97671	1.97000	285.31430		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.34500	102.65256	9.34500	102.62708		7,476,000,000.00	800,000	3,766,300,000	
Total HWAY34 SPOT								7,476,000,000.00	800,000	3,766,300,000	
Total For HWAY34								7,476,000,000.00	800,000	3,766,300,000	
HWAY3 On 31/07/2035 Spot Bond			9.34500	102.63777	9.34500	102.61229		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	97.84946	100.00000	97.58713		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	25.45427	100.00000	25.39193			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	64.13964	100.00000	63.98426			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	30.65122	100.00000	30.57696			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	22.44524	100.00000	22.39087			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	97.84946	100.00000	97.58714			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	104.98400	10.00000	104.95600			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			1.69500	118.77809	1.67500	118.98869		66,631,352,757,000.00	39,310,532,600	110,844,946,700	
Total I2025 SPOT								66,631,352,757,000.00	39,310,532,600	110,844,946,700	
Total For I2025								66,631,352,757,000.00	39,310,532,600	110,844,946,700	
I2038 On 31/01/2038 Spot Bond			1.74000	126.73979	1.74000	126.73382		120,818,369,952,000.00	69,435,844,800	109,230,124,500	
Total I2038 SPOT								120,818,369,952,000.00	69,435,844,800	109,230,124,500	
Total For I2038								120,818,369,952,000.00	69,435,844,800	109,230,124,500	
I2046 On 31/03/2046 Spot Bond			1.75000	128.12269	1.75000	128.11655		248,063,867,450,000.00	141,750,781,400	96,142,097,400	
Total I2046 SPOT								248,063,867,450,000.00	141,750,781,400	96,142,097,400	
Total For I2046								248,063,867,450,000.00	141,750,781,400	96,142,097,400	
I2050 On 31/12/2050 Spot Bond			1.78500	137.59285	1.76000	138.43634		107,619,210,090,000.00	60,290,874,000	135,529,410,604	
Total I2050 SPOT								107,619,210,090,000.00	60,290,874,000	135,529,410,604	
Total For I2050								107,619,210,090,000.00	60,290,874,000	135,529,410,604	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	97.20000		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			7.39500	103.41502	7.39500	103.39442		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL11 SPOT										0.00	0	0
Total For IBL11										0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.37755				0.00	0	0
Total IBL13 SPOT										0.00	0	0
Total For IBL13										0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	102.24976				0.00	3,040,000,000	1,520,000,000
Total IBL14 SPOT										0.00	3,040,000,000	1,520,000,000
Total For IBL14										0.00	3,040,000,000	1,520,000,000
IBL21 On 15/03/2016 Spot Bond			8.06500	104.11966	8.06500	104.09692				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.83000	108.64806	7.83000	108.62501				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.88500	103.31486	7.88500	103.29315				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	100.90762				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.70000	101.36120	1.70000	130.65838				0.00	0	0
Total IBL34 SPOT										0.00	0	0
Total For IBL34										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.19000	104.71796	2.19000	133.05338				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	101.67050				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.21026				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.95000	104.15164	7.95000	104.12934				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.27736				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 IBL40 SPOT									0.00	0	300,000,000
Total For IBL40									0.00	0	300,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.99594			0.00	0	150,000,000
Total IBL42 SPOT									0.00	0	150,000,000
Total For IBL42									0.00	0	150,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.72187			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	104.98400	10.00000	104.95600			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.53000	98.16795	8.53000	98.14555			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.00000	96.05581	9.00000	96.03284		909,900,000,000.00		101,100,000	2,560,000,000
Total IBL46 SPOT								909,900,000,000.00		101,100,000	2,560,000,000
Total For IBL46								909,900,000,000.00		101,100,000	2,560,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.92795			0.00	1,180,000,000	590,000,000
Total IBL48 SPOT									0.00	1,180,000,000	590,000,000
Total For IBL48									0.00	1,180,000,000	590,000,000
IBL49 On 02/04/2018 Spot Bond			8.03000	99.55982	8.03000	99.53829			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.05000	103.63376	9.05000	103.58531			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	100.79761			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.93703			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	101.77503	7.90000	101.75360			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			8.31000	102.45593	8.31000	102.43328			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.03257				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	100.65948				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.60000	104.72073	7.60000	104.69951				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.27000	106.31411	8.27000	106.29071				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.40500	108.54679	9.40500	108.51969				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	101.55685				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	101.04668				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.96377				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	100.98383				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.00373				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	0.00650	100.00000	0.00648				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.16371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.12344				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.64000	99.93296	8.64000	99.90974				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	100.46814				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.48357				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.66000	105.23759	9.66000	99.90160				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	100.81515	5.00000	100.80156				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	100.81515	5.00000	100.80156				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	101.89655	5.00000	101.88287				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	100.81737	5.00000	100.80369				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.04479	4.00000	101.03373				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	103.35208	4.00000	100.66592				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	34.47431	100.00000	34.36668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	34.27983	100.00000	34.17280				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	34.27983	100.00000	34.17280				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	106.58782	9.20000	106.56148				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.81343				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	101.81343				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	100.71204				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.36803	100.00000	7.34978				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	101.52863				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	90.34653	100.00000	90.12346				0.00	0	0
Total IM103U SPOT										0.00	0	0
Total For IM103U										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.81500	102.30055	8.81500	102.27636				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	100.63280				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	14.50500	100.00000	14.46986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	64.85869	100.00000	64.65619				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	11.13808	100.00000	11.08910				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	21.97439	100.00000	21.76952				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	1.12621	100.00000	1.12406				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.89795	100.00000	9.72499				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	14.08861	100.00000	13.97681				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN285U On 12/03/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total IN285U SPOT										0.00	0	0
Total For IN285U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	14.17862	100.00000	13.89250				0.00	0	27,500,000,000
Total IN286U SPOT										0.00	0	27,500,000,000
Total For IN286U										0.00	0	27,500,000,000
IN290U On 31/12/2016 Spot Bond			100.00000	21.20474	100.00000	100.00000				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
INA451 On 17/12/2014 Spot Bond			6.25000	99.98288	6.25000	99.89737				0.00	0	0
Total INA451 SPOT										0.00	0	0
Total For INA451										0.00	0	0
INA502 On 06/01/2015 Spot Bond			6.25000	99.67571	6.25000	99.55677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA502 SPOT										0.00	0	0
Total For INA502										0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.35000	99.54971	6.35000	99.42917				0.00	0	0
Total INA503 SPOT										0.00	0	0
Total For INA503										0.00	0	0
INA504 On 20/01/2015 Spot Bond			6.35000	99.42917	6.35000	99.30892				0.00	0	0
Total INA504 SPOT										0.00	0	0
Total For INA504										0.00	0	0
INA505 On 27/01/2015 Spot Bond			6.35000	99.30892	6.35000	99.18896				0.00	0	0
Total INA505 SPOT										0.00	0	0
Total For INA505										0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.35000	99.18896	6.35000	99.06929				0.00	0	0
Total INA506 SPOT										0.00	0	0
Total For INA506										0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.40000	99.06203	6.40000	98.94173				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	98.93355	6.45000	98.81262				0.00	0	0
Total INA508 SPOT										0.00	0	0
Total For INA508										0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.81262	6.45000	98.69199				0.00	0	0
Total INA509 SPOT										0.00	0	0
Total For INA509										0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.45000	98.57166	6.45000	98.45161				0.00	0	0
Total INA511 SPOT										0.00	0	0
Total For INA511										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	102.01489				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.94122	103.67702	10.94122	103.29758				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.94122	102.41960	10.94122	102.38781				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	99.88756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	99.89022				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.34451	6.50000	101.32671				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	99.87914				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	95.44865				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.04000				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.24861				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				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	99.88393				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	100.25940				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	99.90990				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	101.53827				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	100.79064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.66785				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	100.53535				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	100.52946				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	96.38406				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	103.10062				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	101.12403				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	101.70137				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	105.42591				0.00	0	0
Total ING273 SPOT										0.00	0	0
Total For ING273										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	103.65097				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING287 On 25/06/2015 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total ING287 SPOT										0.00	0	0
Total For ING287										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	102.13784				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.30726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.99525				0.00	3,000,000,000	1,500,000,000
Total INLV01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For INLV01										0.00	3,000,000,000	1,500,000,000
IP272U On 13/01/2015 Spot Bond			100.00000	93.35038	100.00000	93.11224				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	101.46364				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	104.98400	10.00000	104.95600				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	101.36427				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.38197				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.57500	102.03848	8.57500	102.01494				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.59859				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	101.63649				0.00	0	20,000,000
Total IPF08 SPOT										0.00	0	20,000,000
Total For IPF08										0.00	0	20,000,000
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.66178				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.28820				0.00	0	73,500,000
Total IPF10 SPOT										0.00	0	73,500,000
Total For IPF10										0.00	0	73,500,000
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.35349				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF11 SPOT									0.00	0	100,000,000
Total For IPF11									0.00	0	100,000,000
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.43800			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.44000	100.37922	9.44000	100.35365			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.95358			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.52000	105.22095	8.52000	105.19669		17,892,000,000.00		2,100,000	1,580,000,000
Total IPL6 SPOT								17,892,000,000.00		2,100,000	1,580,000,000
Total For IPL6								17,892,000,000.00		2,100,000	1,580,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.50322			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	101.46357			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	100.87055			0.00	0	1,590,000,000
Total IPL9 SPOT									0.00	0	1,590,000,000
Total For IPL9									0.00	0	1,590,000,000
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	99.88598			0.00	0	0
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.57500	100.85192	8.57500	100.82879			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.46977			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.21867			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.28000	97.70324	3.28000	127.01372			0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV017 SPOT										0.00	0	200,000,000
Total For IV017										0.00	0	200,000,000
IV019 On 31/03/2028 Spot Bond			3.55000	142.67659	3.55000	142.66280				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	101.80177				0.00	0	190,000,000
Total IV022 SPOT										0.00	0	190,000,000
Total For IV022										0.00	0	190,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.53264				0.00	1,000,000,000	500,000,000
Total IV023 SPOT										0.00	1,000,000,000	500,000,000
Total For IV023										0.00	1,000,000,000	500,000,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.46139				0.00	0	100,000,000
Total IV024 SPOT										0.00	0	100,000,000
Total For IV024										0.00	0	100,000,000
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.10903				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	99.73330				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.67500	98.56702	3.67500	99.41787				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.67500	98.48485	3.67500	105.62624				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	100.04818				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	100.82238				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.15000	111.80211	10.15000	111.77154				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.43717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.65000	141.12812	3.65000	141.11410				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.25000	99.64170	6.25000	99.52284				0.00	0	0
Total IVA502 SPOT										0.00	0	0
Total For IVA502										0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.35000	99.51524	6.35000	99.39478				0.00	0	0
Total IVA503 SPOT										0.00	0	0
Total For IVA503										0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.35000	99.39478	6.35000	99.27462				0.00	0	0
Total IVA504 SPOT										0.00	0	0
Total For IVA504										0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.35000	99.39478	6.35000	99.15474				0.00	0	0
Total IVA505 SPOT										0.00	0	0
Total For IVA505										0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.35000	99.15474	6.35000	99.03515				0.00	0	0
Total IVA506 SPOT										0.00	0	0
Total For IVA506										0.00	0	0
IVA507 On 12/02/2015 Spot Bond			6.40000	99.02763	6.40000	98.90741				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	98.89897	6.45000	98.77813				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	98.77813	6.45000	98.65758				0.00	0	0
Total IVA509 SPOT										0.00	0	0
Total For IVA509										0.00	0	0
IVA510 On 05/03/2015 Spot Bond			6.45000	98.65758	6.45000	98.53733				0.00	0	0
Total IVA510 SPOT										0.00	0	0
Total For IVA510										0.00	0	0
IVA511 On 12/03/2015 Spot Bond			6.45000	98.53733	6.45000	98.41737				0.00	0	0
Total IVA511 SPOT										0.00	0	0
Total For IVA511										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.78306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.58186				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	104.98400	10.00000	104.95600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.31606				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	101.43450				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	100.52775				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	100.51317				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.33232				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.36429				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.37315				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.39086				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.31114				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.22652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.03042				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	99.96063				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	100.61512				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	100.40246				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	100.39849				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	101.61859				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.28928				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	101.09807				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	100.92395				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	99.96361				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	101.66303				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	101.70563				0.00	600,000,000	5,476,000,000

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 IVC034 SPOT										0.00	600,000,000	5,476,000,000
Total For IVC034										0.00	600,000,000	5,476,000,000
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.70563				0.00	300,000,000	150,000,000
Total IVC035 SPOT										0.00	300,000,000	150,000,000
Total For IVC035										0.00	300,000,000	150,000,000
IVC036 On 16/07/2019 Spot Bond			8.87000	104.64012	8.87000	105.42736				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.37236	100.00000	15.31457				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.30955	100.00000	12.25541				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	101.18971				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.06000	104.12119	9.06000	105.11030				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.05021				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	100.67530				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.03577				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	102.53520				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	101.05396				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.26499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.37500	105.94988	7.37500	101.12036				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	100.91245				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	100.57165				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.30582				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	88.02048	100.00000	87.81191				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.04597				0.00	2,200,000,000	1,100,000,000
Total JDG01 SPOT										0.00	2,200,000,000	1,100,000,000
Total For JDG01										0.00	2,200,000,000	1,100,000,000
JDG02L On 22/01/2015 Spot Bond			100.00000	92.69426	100.00000	92.46310				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.09028				0.00	800,000,000	400,000,000
Total JDG03 SPOT										0.00	800,000,000	400,000,000
Total For JDG03										0.00	800,000,000	400,000,000
JDG03L On 21/02/2016 Spot Bond			100.00000	34.98573	100.00000	34.90097				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	101.77807				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	91.07624	100.00000	90.85301				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	95.94030	100.00000	95.70515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	89.85253	100.00000	89.63549				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	81.64870	100.00000	99.72603				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	100.03993				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.04151				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.19684				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2015 Spot Bond			100.00000	57.66139	100.00000	57.52170				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.55558				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.13464				0.00	400,000,000	200,000,000
Total KSB008 SPOT										0.00	400,000,000	200,000,000
Total For KSB008										0.00	400,000,000	200,000,000
KW01 On 31/10/2027 Spot Bond			8.31000	142.31180	8.31000	142.27980				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	99.92851				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	101.76698				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	99.97686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.34315				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.87718				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	101.76460				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.00000	104.23712	10.00000	99.03882				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	100.99184				0.00	0	0
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.63000	100.39443	8.63000	100.37139		55,232,000,000.00			6,400,000	5,530,000,000
Total LGL02 SPOT								55,232,000,000.00			6,400,000	5,530,000,000
Total For LGL02								55,232,000,000.00			6,400,000	5,530,000,000
LGL03 On 03/04/2018 Spot Bond			8.68000	75.60472	8.68000	98.62949				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.18000	103.05070	9.18000	103.02557		7,344,000,000.00			800,000	720,000,000
Total LGL04 SPOT								7,344,000,000.00			800,000	720,000,000
Total For LGL04								7,344,000,000.00			800,000	720,000,000
LGL05 On 12/12/2021 Spot Bond			100.00000	13.24116	100.00000	0.57412				0.00	0	50,000,000,000
Total LGL05 SPOT										0.00	0	50,000,000,000
Total For LGL05										0.00	0	50,000,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.05749				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.89500	100.88272	9.89500	100.85595				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.06289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.65474				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.48288				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	102.64137				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	102.83117				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.60242				0.00	0	0
Total MAQ059 SPOT										0.00	0	0
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.21291				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	99.13584				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	100.62649				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	99.67079				0.00	0	0
Total MAQ063 SPOT										0.00	0	0
Total For MAQ063										0.00	0	0
MAQ06 On 09/03/2015 Spot Bond				100.00000	0.00000	98.57824				0.00	0	0
Total MAQ064 SPOT										0.00	0	0
Total For MAQ064										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond			100.00000	49.18334	100.00000	48.96705				0.00	0	40,000,000,000
Total MAQ065 SPOT										0.00	0	40,000,000,000
Total For MAQ065										0.00	0	40,000,000,000
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.93542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.94968				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	98.38275	100.00000	98.64865				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	102.15905				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.32278				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	101.85988				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.46178				0.00	560,000,000	725,000,000
Total MBF030 SPOT										0.00	560,000,000	725,000,000
Total For MBF030										0.00	560,000,000	725,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.76884				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.36107				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.68835				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.14248				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.28769				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	100.76138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.77132			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	100.78871			0.00	500,000,000	750,000,000
Total MBF042 SPOT									0.00	500,000,000	750,000,000
Total For MBF042									0.00	500,000,000	750,000,000
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.15070			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	88.00133	100.00000	87.79329			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	40.56021	100.00000	40.46087			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	98.91304	100.00000	98.64499			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	20.65933	100.00000	20.56848			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.09559	100.00000	19.94476			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.17987	100.00000	20.02840			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	24.59393	100.00000	24.40932			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			8.53000	103.33820	8.53000	103.31449		5,118,000,000.00		600,000	580,000,000
Total MBSA01 SPOT								5,118,000,000.00		600,000	580,000,000
Total For MBSA01								5,118,000,000.00		600,000	580,000,000
MBSA0 On 15/04/2019 Spot Bond			8.55000	102.80565	8.55000	102.78201		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	100.15178				0.00	0	0
Total MBSA03 SPOT										0.00	0	0
Total For MBSA03										0.00	0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.27570				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	101.46751				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.33353				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	103.48856				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.76500	103.08570	7.76500	103.06413				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.52000	106.96361	8.52000	106.93936				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.31500	108.03915	9.31500	108.01243				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			6.27500	99.94845	6.27500	99.96563				0.00	0	0
Total MET01 SPOT										0.00	0	0
Total For MET01										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	99.90945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	99.90610				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.35000	103.22279	9.35000	103.34152				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.54500	102.86286	7.54500	102.84181				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.40547				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.69000	100.63184	8.69000	100.60833				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.19000	108.58468	9.19000	106.59236				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.36876				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	21.39164	100.00000	21.33867				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.63012				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			8.39000	100.61842	8.39000	100.59570				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.49500	105.03139	7.49500	105.01038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN03 SPOT										0.00	0	0
Total For MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.38000	108.30962	8.38000	108.28547				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	6.60730	100.89771	6.59116				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	6.69446	100.61875	6.67814				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.67511				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.72889				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.79136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.64104	100.00000	0.63949				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	0.64104	100.00000	0.63949				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.77000	97.78134	8.77000	97.75816				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.59000	101.72228	7.59000	101.70169				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			8.87000	100.71057	8.87000	100.68642				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.64000	105.82462	8.64000	105.79989				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.54544				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.10500	106.24432	9.10500	106.21819				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.63124				0.00	11,200,000	2,800,000
Total NBK13B SPOT										0.00	11,200,000	2,800,000
Total For NBK13B										0.00	11,200,000	2,800,000
NBK14 On 26/06/2021 Spot Bond			9.00000	105.86963	9.00000	105.71612				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	100.55919				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	101.69429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.19447			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.49471			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	99.90823			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.59053			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	101.68787			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	100.68535			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.36500	104.97037	7.36500	104.94939		35,219,430,000,000.00	4,782,000,000	3,181,000,000	
Total NBK2A SPOT								15,219,430,000,000.00	4,782,000,000	3,181,000,000	
Total For NBK2A								15,219,430,000,000.00	4,782,000,000	3,181,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.01412		0.00	2,840,000,000	1,420,000,000	
Total NBK2B SPOT								0.00	2,840,000,000	1,420,000,000	
Total For NBK2B								0.00	2,840,000,000	1,420,000,000	
NBK3A On 09/09/2019 Spot Bond			8.35000	114.78669	8.35000	114.76075		14,195,000,000.00	1,700,000	1,520,000,000	
Total NBK3A SPOT								14,195,000,000.00	1,700,000	1,520,000,000	
Total For NBK3A								14,195,000,000.00	1,700,000	1,520,000,000	
NBK4 On 28/10/2024 Spot Bond			10.48500	37.41256	10.48500	37.40234		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			7.29500	102.34450	7.29500	102.32454		0.00	0	930,000,000	
Total NBK6A SPOT								0.00	0	930,000,000	
Total For NBK6A								0.00	0	930,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.41672		0.00	1,100,000,000	550,000,000	

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 NBK6B SPOT									0.00	1,100,000,000	550,000,000
Total For NBK6B									0.00	1,100,000,000	550,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.31308			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.67500	104.19291	7.67500	104.17124			0.00	0	1,880,000,000
Total NBK9A SPOT									0.00	0	1,880,000,000
Total For NBK9A									0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.72570			0.00	4,600,000,000	2,300,000,000
Total NBK9B SPOT									0.00	4,600,000,000	2,300,000,000
Total For NBK9B									0.00	4,600,000,000	2,300,000,000
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.71735			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	102.27509			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	101.58471			0.00	0	0
Total NCLN55 SPOT									0.00	0	0
Total For NCLN55									0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.40510			0.00	0	0
Total NCLN56 SPOT									0.00	0	0
Total For NCLN56									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.34959			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	93.55087			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.31190			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	101.08639			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6:On 29/01/2016 Spot Bond				100.00000	0.00000	101.05033				0.00	300,000,000	150,000,000
Total NCLN66 SPOT										0.00	300,000,000	150,000,000
Total For NCLN66										0.00	300,000,000	150,000,000
NCLN6:On 27/05/2016 Spot Bond				100.00000	0.00000	89.91100				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	101.60848				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	100.66226				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	99.90172				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7:On 20/09/2015 Spot Bond				100.00000	0.00000	99.90709				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	102.24423				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	99.91036				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	99.90402				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8:On 20/06/2016 Spot Bond				100.00000	0.00000	99.90409				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	100.93885				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	99.88939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.65500	107.78729	9.65500	108.47924				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.89008				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.69000	106.51799	9.69000	107.35515				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.88939				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	99.90060				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	99.92047				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.88830				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.88693				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.08500	104.39558	8.08500	104.37273				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.23882				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	102.18783				0.00	2,000,000,000	1,000,000,000
Total NED14 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NED14										0.00	2,000,000,000	1,000,000,000
NED15 On 08/04/2024 Spot Bond			9.73000	105.92599	9.73000	106.43385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.52488				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.53635				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.30058				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.86000	117.69251	9.86000	117.66122				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	104.12379				0.00	0	5,000,000,000
Total NEDH1B SPOT										0.00	0	5,000,000,000
Total For NEDH1B										0.00	0	5,000,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.68404				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	104.98400	10.00000	104.95600				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.17000	168.46707	2.17000	168.45708				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	96.26246	2.60000	138.66440				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.40000	107.89537	8.40000	107.87125				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.12876				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.03000	106.49278	9.03000	106.68319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.46654				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	100.55419				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	100.44165				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.45725				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	100.44791				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.23000	106.47841	9.23000	108.21281				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	100.45731				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	100.46659				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	100.46037				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.43000	106.46424	9.43000	106.64898				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	100.47912				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	100.47281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.47593				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	100.59069				0.00	620,000,000	310,000,000
Total NQF1D5 SPOT										0.00	620,000,000	310,000,000
Total For NQF1D5										0.00	620,000,000	310,000,000
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.55292				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	100.48526				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01i On 30/11/2018 Spot Bond			8.21000	113.99403	8.21000	113.96883				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02i On 31/10/2022 Spot Bond			9.04000	119.39609	9.04000	119.36693				0.00	0	300,000,000
Total NRA022 SPOT										0.00	0	300,000,000
Total For NRA022										0.00	0	300,000,000
NRA02i On 31/05/2023 Spot Bond			2.06500	173.05658	2.06500	173.04682				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
NRA02i On 30/11/2028 Spot Bond			9.75000	119.43928	9.75000	119.40804				0.00	0	2,920,000,000
Total NRA028 SPOT										0.00	0	2,920,000,000
Total For NRA028										0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.64556				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.45061				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	99.92955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.20438			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.41814			0.00	0	100,000,000
Total NTC18 SPOT									0.00	0	100,000,000
Total For NTC18									0.00	0	100,000,000
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.45910			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.56409			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	16.69854	100.00000	16.65809			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	62.74791	100.00000	62.59589			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.38500	102.51049	7.38500	102.49008		5,908,000,000.00	800,000	8,862,800,000	
Total OML01 SPOT								5,908,000,000.00	800,000	8,862,800,000	
Total For OML01								5,908,000,000.00	800,000	8,862,800,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.45590		0.00	0	0	
Total OML02 SPOT								0.00	0	0	
Total For OML02								0.00	0	0	
OML03 On 27/11/2024 Spot Bond			9.55000	103.71018	9.55000	99.35929		0.00	0	0	
Total OML03 SPOT								0.00	0	0	
Total For OML03								0.00	0	0	
OTCA2 On 31/07/2016 Spot Bond			100.00000	23.56089	100.00000	23.50381		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	95.57000		0.00	0	0	
Total PBET01 SPOT								0.00	0	0	
Total For PBET01								0.00	0	0	
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.69267		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	101.04280				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.32258				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	104.98400	10.00000	104.95600				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.17398				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	101.28077				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	99.94122				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.81242				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.17763				0.00	0	200,000,000
Total PPC003 SPOT										0.00	0	200,000,000
Total For PPC003										0.00	0	200,000,000
PPC00 On 30/06/2021 Spot Bond			9.29000	107.30072	9.29000	107.13285				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.00283				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.03052				0.00	180,000,000	90,000,000
Total PRE1A2 SPOT										0.00	180,000,000	90,000,000
Total For PRE1A2										0.00	180,000,000	90,000,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.04298				0.00	140,000,000	70,000,000

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 PRE1A3 SPOT									0.00	140,000,000	70,000,000
Total For PRE1A3									0.00	140,000,000	70,000,000
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.07066			0.00	400,000,000	200,000,000
Total PRE1B1 SPOT									0.00	400,000,000	200,000,000
Total For PRE1B1									0.00	400,000,000	200,000,000
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.18960			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.21724			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.05901			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.73000	43.39174	7.73000	43.38275			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.39500	108.53792	6.39500	108.51905	053,896,000,000,000.00	164,800,000,000	588,765,778,800		
Total R158 SPOT							3,896,000,000,000.00	164,800,000,000	588,765,778,800		
Total For R158							3,896,000,000,000.00	164,800,000,000	588,765,778,800		
R158P On 15/09/2015 Spot Bond			6.46500	95.39871	6.46500	95.38194			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.56500	114.71048	6.56500	114.69002	541,681,210,603,000.00	82,510,466,200	501,520,466,200		
Total R159 SPOT							1,681,210,603,000.00	82,510,466,200	501,520,466,200		
Total For R159							1,681,210,603,000.00	82,510,466,200	501,520,466,200		
R159P On 15/09/2016 Spot Bond			6.39500	89.62356	6.39500	89.60798			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.96000	119.32698	7.91000	119.73454	121,809,345,284,000.00	1,145,955,947,900	1,688,548,190,000		
Total R186 SPOT							1,809,345,284,000.00	145,955,947,900	588,548,190,000		
Total For R186							1,809,345,284,000.00	145,955,947,900	588,548,190,000		
R187P On 21/12/2026 Spot Bond			7.65000	40.59628	7.65000	40.58795			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.57000	38.03962	7.57000	38.03190			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.66000	285.47802	1.66000	285.46505			26,927,192,000.00	16,221,200	61,796,545,300
Total R197 SPOT									26,927,192,000.00	16,221,200	61,796,545,300
Total For R197									26,927,192,000.00	16,221,200	61,796,545,300
R201 On 21/12/2014 Spot Bond			5.78500	99.95247	5.74500	99.93708			0.00	0	10,300,000
Total R201 SPOT									0.00	0	10,300,000
Total For R201									0.00	0	10,300,000
R202 On 07/12/2033 Spot Bond				183.06727	1.67000	236.04005			0.00	4,524,492,800	181,966,929,300
Total R202 SPOT									0.00	4,524,492,800	181,966,929,300
Total For R202									0.00	4,524,492,800	181,966,929,300
R2023 On 28/02/2023 Spot Bond			7.75500	102.28596	7.70500	102.56439			676,398,943,883,500.00	345,119,141,700	446,554,620,000
Total R2023 SPOT									676,398,943,883,500.00	345,119,141,700	446,554,620,000
Total For R2023									676,398,943,883,500.00	345,119,141,700	446,554,620,000
R203 On 15/09/2017 Spot Bond			6.87000	105.51920	6.83000	105.60022			560,609,712,446,000.00	227,162,985,800	647,585,085,600
Total R203 SPOT									560,609,712,446,000.00	227,162,985,800	647,585,085,600
Total For R203									560,609,712,446,000.00	227,162,985,800	647,585,085,600
R2030 On 31/01/2030 Spot Bond			8.32500	100.26210	8.32500	100.23989			982,833,184,665,000.00	118,058,040,200	580,929,550,000
Total R2030 SPOT									982,833,184,665,000.00	118,058,040,200	580,929,550,000
Total For R2030									982,833,184,665,000.00	118,058,040,200	580,929,550,000
R2032 On 31/03/2032 Spot Bond			8.49000	99.61438	8.49000	99.59162			685,295,353,899,000.00	80,717,945,100	279,439,645,100
Total R2032 SPOT									685,295,353,899,000.00	80,717,945,100	279,439,645,100
Total For R2032									685,295,353,899,000.00	80,717,945,100	279,439,645,100
R2037 On 31/01/2037 Spot Bond			8.56500	102.57724	8.56500	102.55387			219,483,053,301,000.00	25,625,575,400	409,479,475,400
Total R2037 SPOT									219,483,053,301,000.00	25,625,575,400	409,479,475,400
Total For R2037									219,483,053,301,000.00	25,625,575,400	409,479,475,400
R204 On 21/12/2018 Spot Bond			7.14000	102.88801	7.10000	103.00826			063,595,721,468,000.00	148,962,986,200	439,283,589,700
Total R204 SPOT									63,595,721,468,000.00	148,962,986,200	439,283,589,700
Total For R204									63,595,721,468,000.00	148,962,986,200	439,283,589,700
R2044 On 31/01/2044 Spot Bond			8.70500	103.78549	8.70500	103.76146			462,374,510,870,500.00	512,622,000,100	311,074,000,100
Total R2044 SPOT									462,374,510,870,500.00	512,622,000,100	311,074,000,100
Total For R2044									462,374,510,870,500.00	512,622,000,100	311,074,000,100
R2048 On 28/02/2048 Spot Bond			8.67500	103.42537	8.67500	103.40111			525,077,888,307,500.00	291,075,260,900	425,458,400,100
Total R2048 SPOT									525,077,888,307,500.00	291,075,260,900	425,458,400,100
Total For R2048									525,077,888,307,500.00	291,075,260,900	425,458,400,100
R207 On 15/01/2020 Spot Bond			7.40000	102.43956	7.35000	102.62739			938,834,788,140,000.00	262,004,701,100	488,945,450,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									18,834,788,140,000.00	262,004,701,100	488,945,450,500
Total For R207									18,834,788,140,000.00	262,004,701,100	488,945,450,500
R208 On 31/03/2021 Spot Bond			7.54000	97.55329	7.49000	97.77470			746,706,067,260,000.00	496,910,619,000	1,062,637,653,300
Total R208 SPOT									16,706,067,260,000.00	496,910,619,000	1,062,637,653,300
Total For R208									16,706,067,260,000.00	496,910,619,000	1,062,637,653,300
R209 On 31/03/2036 Spot Bond			8.57500	78.76728	8.49500	79.39359			074,593,768,032,500.00	358,553,209,100	810,782,600,000
Total R209 SPOT									14,593,768,032,500.00	358,553,209,100	810,782,600,000
Total For R209									14,593,768,032,500.00	358,553,209,100	810,782,600,000
R210 On 31/03/2028 Spot Bond			1.65000	176.20479	1.65000	176.19685			181,455,780,000.00	109,973,200	37,955,000,000
Total R210 SPOT									181,455,780,000.00	109,973,200	37,955,000,000
Total For R210									181,455,780,000.00	109,973,200	37,955,000,000
R211 On 31/01/2017 Spot Bond			1.00000	132.54904	1.00000	132.54544			5,075,408,800,000.00	5,075,408,800	21,526,121,000
Total R211 SPOT									5,075,408,800,000.00	5,075,408,800	21,526,121,000
Total For R211									5,075,408,800,000.00	5,075,408,800	21,526,121,000
R212 On 31/01/2022 Spot Bond			1.65000	137.74702	1.62000	138.00677			40,510,831,350,000.00	24,552,019,000	109,901,100,000
Total R212 SPOT									10,510,831,350,000.00	24,552,019,000	109,901,100,000
Total For R212									10,510,831,350,000.00	24,552,019,000	109,901,100,000
R213 On 28/02/2031 Spot Bond			8.44500	89.46046	8.37000	90.03871			430,180,709,757,500.00	169,352,363,500	488,696,597,800
Total R213 SPOT									10,180,709,757,500.00	169,352,363,500	488,696,597,800
Total For R213									10,180,709,757,500.00	169,352,363,500	488,696,597,800
R214 On 28/02/2041 Spot Bond			8.58500	80.33926	8.58500	80.32060			870,869,609,177,000.00	217,923,076,200	780,978,876,200
Total R214 SPOT									10,869,609,177,000.00	217,923,076,200	780,978,876,200
Total For R214									10,869,609,177,000.00	217,923,076,200	780,978,876,200
R227C On 15/03/2015 Spot Bond			6.62500	98.44544	6.62500	98.42785			0.00	0	0
Total R227C SPOT									0.00	0	0
Total For R227C									0.00	0	0
R228C On 15/09/2015 Spot Bond			6.46500	95.39871	6.46500	95.38194			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.38500	92.50039	6.38500	92.48433			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			6.39500	89.62356	6.39500	89.60798			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R326C On 21/12/2014 Spot Bond			5.75000	99.95276	5.75000	99.93703			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.53500	96.78486	6.53500	96.76786				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.40500	93.84154	6.40500	93.82538				0.00	0	0
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.38500	90.95611	6.38500	90.94049				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			6.44500	88.03932	6.44500	88.02407				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.80500	84.54863	6.80500	84.53318				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.85500	81.64769	6.85500	81.63266				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.10500	78.27577	7.10500	78.26084				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.08500	75.64896	7.08500	75.63457				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.06500	73.12444	7.06500	73.11057				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.05500	70.66363	7.05500	70.65024				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.31000	67.33667	7.31000	67.32346				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.29000	65.03765	7.29000	65.02493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.41000	62.27947	7.41000	62.26710				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.38000	60.17634	7.38000	60.16443				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.35000	58.16107	7.35000	58.14960				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.32000	56.22958	7.32000	56.21853				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.28000	54.42264	7.28000	54.41201				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.24000	52.69413	7.24000	52.68389				0.00	0	0
Total R344C SPOT										0.00	0	0
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.85000	48.08895	7.85000	48.07883				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.81000	46.45135	7.81000	46.44163				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			7.77000	44.88683	7.77000	44.87748				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			7.73000	43.39174	7.73000	43.38275				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			7.69000	41.96264	7.69000	41.95399				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.65000	40.59628	7.65000	40.58795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.61000	39.28957	7.61000	39.28156			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.57000	38.03962	7.57000	38.03190			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	101.69127			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	100.53184			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	101.72713			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	101.53798			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.16518			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	21.98500	100.00000	21.93175			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	9.81579	100.00000	9.79201			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	21.46176	100.00000	21.40861			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	58.18869	100.00000	57.93281			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	29.14916	100.00000	28.92047		000,000,000,000,000.00	40,000,000,000	20,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RCSB5U SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For RCSB5U									10,000,000,000,000.00	40,000,000,000	20,000,000,000
RDF01I On 04/09/2017 Spot Bond			100.00000	19.23406	100.00000	18.98413			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	9.30812	100.00000	9.24744			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	15.82883	100.00000	15.62313			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	14.07484	100.00000	13.94482			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	11.32654	100.00000	11.17936			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.81483			0.00	200,000,000	100,000,000
Total RDFB01 SPOT									0.00	200,000,000	100,000,000
Total For RDFB01									0.00	200,000,000	100,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.02618			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.26339			0.00	0	93,000,000
Total RDFB03 SPOT									0.00	0	93,000,000
Total For RDFB03									0.00	0	93,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.42358			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.44513			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	99.87936			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.38473			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.42240				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.42477				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.85805				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.39711				0.00	0	180,000,000
Total RES15 SPOT										0.00	0	180,000,000
Total For RES15										0.00	0	180,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.90050				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.16585				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.18986				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.39338				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.19244				0.00	600,000,000	300,000,000
Total RES30 SPOT										0.00	600,000,000	300,000,000
Total For RES30										0.00	600,000,000	300,000,000
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.41938				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.21847				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMB10€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	85.52267				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	82.56299				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	86.68492				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	85.32402				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.41770				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	83.48218				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	91.11671				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	106.70117	12.35000	106.66643				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.28659	100.00000	14.25199				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.30610				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	100.04390				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	99.86730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	3.67902	100.00000	3.66991				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	24.97310	100.00000	24.91261				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	36.81389	100.00000	36.72470				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	12.94735	100.00000	12.93149				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	30.77964	100.00000	30.70508				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	101.29023				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	78.81046				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.79000	107.20921	8.79000	107.18388			7,032,000,000.00	800,000	830,000,000	
Total RW21 SPOT									7,032,000,000.00	800,000	830,000,000	
Total For RW21									7,032,000,000.00	800,000	830,000,000	
RW23 On 10/12/2023 Spot Bond			8.95500	103.57969	8.95500	103.55476			0.00	0	0	
Total RW23 SPOT									0.00	0	0	
Total For RW23									0.00	0	0	
RW28 On 10/12/2028 Spot Bond			9.60000	87.99919	9.60000	105.10021			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.58512			0.00	0	0	
Total SBC2 SPOT									0.00	0	0	
Total For SBC2									0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.76500	106.09455	7.76500	106.07223			0.00	0	1,150,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK12 SPOT										0.00	0	1,150,000,000
Total For SBK12										0.00	0	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.52485				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.88000	102.43027	8.88000	102.40582				0.00	0	180,000,000
Total SBK14 SPOT										0.00	0	180,000,000
Total For SBK14										0.00	0	180,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.18297				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.30917				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	101.09410				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	101.25180				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	101.23007				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.39441				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.04500	101.73220	7.04500	101.71314				0.00	0	0
Total SBK7 SPOT										0.00	0	0
Total For SBK7										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.60000	101.00580	8.60000	100.98243				0.00	0	2,370,000,000
Total SBK9 SPOT										0.00	0	2,370,000,000
Total For SBK9										0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.85500	107.45753	7.85500	107.43467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	107.38055	7.96000	107.35741				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.64500	107.61178	7.64500	107.58949				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.23000	102.16969	8.23000	102.14692				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.79000	107.50523	7.79000	107.48255				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.92500	107.40620	7.92500	107.38315				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.03759				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	101.62675				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.88000	104.60375	7.88000	104.58143				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.60909				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.90241				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	103.74954				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.96000	105.78702	8.96000	105.76169				0.00	0	240,000,000

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 SBS19 SPOT									0.00	0	240,000,000
Total For SBS19									0.00	0	240,000,000
SBS20 On 15/05/2026 Spot Bond			9.81000	102.52441	9.81000	102.49729			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.68803			0.00	80,000,000	40,000,000
Total SBS21 SPOT									0.00	80,000,000	40,000,000
Total For SBS21									0.00	80,000,000	40,000,000
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.70942			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.69509			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	102.81045			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.68000	101.26439	8.68000	101.24062		17,402,532,000,000.00		2,004,900,000	1,750,000,000
Total SBS25 SPOT								17,402,532,000,000.00		2,004,900,000	1,750,000,000
Total For SBS25								17,402,532,000,000.00		2,004,900,000	1,750,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	16.85504	100.00000	16.81794			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.24500	108.67208	9.24500	108.64540			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.21569			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.75500	99.90346	8.75500	99.87995			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			9.82000	89.52459	9.82000	89.50089			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.08962			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.56000	101.77768	9.56000	101.75157			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.96335			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.96227			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.71000	112.49773	9.71000	104.87682			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			9.19000	97.77632	9.19000	97.75205			0.00	0	180,000,000
Total SBS4 SPOT									0.00	0	180,000,000
Total For SBS4									0.00	0	180,000,000
SBS9 On 07/07/2016 Spot Bond			7.56500	110.63378	7.56500	110.61145		52,019,966,000,000.00		6,876,400,000	3,768,200,000
Total SBS9 SPOT								52,019,966,000,000.00		6,876,400,000	3,768,200,000
Total For SBS9								52,019,966,000,000.00		6,876,400,000	3,768,200,000
SBSI11 On 07/12/2023 Spot Bond			2.27000	126.24533	2.27000	272.92165			0.00	0	950,000,000
Total SBSI11 SPOT									0.00	0	950,000,000
Total For SBSI11									0.00	0	950,000,000
SBSI12 On 31/01/2017 Spot Bond			1.64500	102.72399	1.64500	130.80542			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	106.69854			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.32931				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	21.12809	100.00000	21.07577				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				165.06768	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.27000	115.13585	2.27000	129.14679				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.34451	6.50000	101.32671				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.32210				0.00	70,000,000	35,000,000
Total SHS01 SPOT										0.00	70,000,000	35,000,000
Total For SHS01										0.00	70,000,000	35,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.70553				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	103.24001				0.00	0	200,000,000
Total SHS04 SPOT										0.00	0	200,000,000
Total For SHS04										0.00	0	200,000,000
SHS05 On 29/06/2017 Spot Bond			8.86000	103.86211	8.86000	103.83752				0.00	0	300,000,000
Total SHS05 SPOT										0.00	0	300,000,000
Total For SHS05										0.00	0	300,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.88904				0.00	27,200,000	6,800,000
Total SHS06 SPOT										0.00	27,200,000	6,800,000
Total For SHS06										0.00	27,200,000	6,800,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.68437				0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS07 SPOT										0.00	0	90,000,000
Total For SHS07										0.00	0	90,000,000
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	99.89486				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	99.91144				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	22.49975	100.00000	22.44524				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.09699				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	82.77302	100.00000	82.53099				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.11218				0.00	0	1,500,000,000
Total SHS14 SPOT										0.00	0	1,500,000,000
Total For SHS14										0.00	0	1,500,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	25.51676	100.00000	25.45427				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	35.34810	100.00000	35.23652				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	30.03775	100.00000	29.94189				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.17000	105.09170	9.17000	104.93564				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.31224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.78082			0.00	0	0
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.81500	106.04529	7.81500	106.02320			0.00	0	2,140,000,000
Total SLI2 SPOT									0.00	0	2,140,000,000
Total For SLI2									0.00	0	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.70000	102.93494	8.70000	102.91112			0.00	0	250,000,000
Total SLI3 SPOT									0.00	0	250,000,000
Total For SLI3									0.00	0	250,000,000
SNT01 On 15/09/2017 Spot Bond			8.23000	102.16969	8.23000	102.14692			0.00	0	3,290,000,000
Total SNT01 SPOT									0.00	0	3,290,000,000
Total For SNT01									0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.53655			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	100.72278			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.01931			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.51533			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	100.52919			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	100.76280			0.00	400,000,000	200,000,000
Total SPG001 SPOT									0.00	400,000,000	200,000,000
Total For SPG001									0.00	400,000,000	200,000,000
SSA01 On 28/06/2016 Spot Bond			7.93000	102.14312	7.93000	106.92518		19,032,000,000,000.00	2,400,000,000	600,000,000	
Total SSA01 SPOT								19,032,000,000,000.00	2,400,000,000	600,000,000	
Total For SSA01								19,032,000,000,000.00	2,400,000,000	600,000,000	
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.28117			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.53826				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.29340				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.04000	97.30296	9.04000	97.27933		29,832,000,000.00		3,300,000	350,000,000	
Total SSA06 SPOT								29,832,000,000.00		3,300,000	350,000,000	
Total For SSA06								29,832,000,000.00		3,300,000	350,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.35603				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	99.74307				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	101.12105				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.09800	90.39506	9.09800	90.37297				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.59000	92.65508	8.59000	92.63367				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 21/12/2014 Spot Bond			6.99000	99.94258	6.99000	99.92346				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.61000	97.56460	8.61000	97.54226				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	99.97944				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			8.01000	102.70223	8.01000	102.67994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.42500	110.76571	2.42500	111.18085				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			8.05000	99.78760	8.05000	99.74578				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.22500	100.48791	8.22500	100.46568				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			9.71000	105.44620	9.71000	105.41888				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.29808				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			9.72000	80.11862	9.72000	80.09762				0.00	0	2,500,000,000
Total SSN021 SPOT										0.00	0	2,500,000,000
Total For SSN021										0.00	0	2,500,000,000
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.22697				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	100.26645				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.25289				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	99.74789				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	101.40046				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.23017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.62434	0.00000	99.14632				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	99.00022				0.00	0	0
Total SY1192 SPOT										0.00	0	0
Total For SY1192										0.00	0	0
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1193 SPOT										0.00	0	0
Total For SY1193										0.00	0	0
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1195 SPOT										0.00	0	0
Total For SY1195										0.00	0	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	98.92863				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	98.81246				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	99.69166				0.00	0	0
Total SY1200 SPOT										0.00	0	0
Total For SY1200										0.00	0	0
SY1201 On 06/01/2015 Spot Bond				100.00000	0.00000	99.65793				0.00	0	0
Total SY1201 SPOT										0.00	0	0
Total For SY1201										0.00	0	0
SY1202 On 08/01/2015 Spot Bond				100.00000	0.00000	99.62364				0.00	0	0
Total SY1202 SPOT										0.00	0	0
Total For SY1202										0.00	0	0
SY1204 On 08/01/2015 Spot Bond				100.00000	0.00000	99.62271				0.00	0	0
Total SY1204 SPOT										0.00	0	0
Total For SY1204										0.00	0	0
SY1205 On 09/03/2015 Spot Bond				100.00000	0.00000	98.58442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1205 SPOT										0.00	0	0
Total For SY1205										0.00	0	0
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	98.56610				0.00	0	0
Total SY1207 SPOT										0.00	0	0
Total For SY1207										0.00	0	0
SY1208 On 21/01/2015 Spot Bond				100.00000	0.00000	99.40090				0.00	0	0
Total SY1208 SPOT										0.00	0	0
Total For SY1208										0.00	0	0
SY1209 On 19/01/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854		530,000,000,000,000.00		15,300,000,000	12,800,000,000	
Total SY1209 SPOT								10,000,000,000,000.00		15,300,000,000	12,800,000,000	
Total For SY1209								10,000,000,000,000.00		15,300,000,000	12,800,000,000	
SY1210 On 19/01/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total SY1210 SPOT										0.00	0	0
Total For SY1210										0.00	0	0
SY1211 On 17/03/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										0.00	0	0
SY1212 On 20/01/2015 Spot Bond			100.00000	91.70854	100.00000	100.00000				0.00	0	0
Total SY1212 SPOT										0.00	0	0
Total For SY1212										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.85500	106.92017	6.85500	106.90037				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.52000	105.27280	8.52000	105.24867				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	39.14949	100.00000	39.05466				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	101.10813				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	100.84225				0.00	800,000,000	400,000,000
Total TFS112 SPOT										0.00	800,000,000	400,000,000
Total For TFS112										0.00	800,000,000	400,000,000
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.29963				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	600,000,000	300,000,000
Total For TFS117										0.00	600,000,000	300,000,000
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.47620				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	99.91285				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.90817				0.00	0	100,000,000
Total TFS123 SPOT										0.00	0	100,000,000
Total For TFS123										0.00	0	100,000,000
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.48786				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	100.95630				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.81500	104.68220	7.81500	104.66040				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.17124				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.20259				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	103.24483	7.83000	103.22328				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.15399				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.19319				0.00	0	40,000,000
Total TH10A5 SPOT										0.00	0	40,000,000
Total For TH10A5										0.00	0	40,000,000
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	103.28710				0.00	0	60,000,000

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 TH10A6 SPOT										0.00	0	60,000,000
Total For TH10A6										0.00	0	60,000,000
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.15399				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	101.19319				0.00	140,000,000	70,000,000
Total TH10A8 SPOT										0.00	140,000,000	70,000,000
Total For TH10A8										0.00	140,000,000	70,000,000
TH10A9 On 18/07/2017 Spot Bond			7.16000	83.37710	7.16000	102.94831				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	101.26996				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	101.26370				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	101.41392				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	101.39360				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	102.00606				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	101.93615				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	101.15242				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	101.20259				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	103.61646	8.73000	103.47221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.14772				0.00	0	50,000,000
Total TH11A4 SPOT										0.00	0	50,000,000
Total For TH11A4										0.00	0	50,000,000
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.19319				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.57000	97.49013	8.57000	102.13585				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	101.15395				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20922				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.27309				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.25586				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.26606				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.41080				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.40455				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	95.19273				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	101.89729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.90350				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.89481				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.51880				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.53612				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.95000	102.17581	8.95000	103.19530				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.40441				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.42305				0.00	0	1,409,000,000
Total TH12A5 SPOT										0.00	0	1,409,000,000
Total For TH12A5										0.00	0	1,409,000,000
TH12A6 On 21/08/2019 Spot Bond			8.86000	104.98589	8.86000	99.47887				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.58108				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.44698				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.63626				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.48944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.85881				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.66062				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	101.21081				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	6.69921	101.06155	6.68282				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	101.26295				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	101.16165				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.35136				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.01228				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	101.47678				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.18712				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.20291				0.00	0	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 THE9A3 SPOT										0.00	0	50,000,000
Total For THE9A3										0.00	0	50,000,000
THE9A3 On 18/07/2039 Spot Bond				100.00000	0.00000	101.18712				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A5 On 18/07/2039 Spot Bond				100.00000	0.00000	101.20291				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	101.21081				0.00	0	20,000,000
Total THE9A7 SPOT										0.00	0	20,000,000
Total For THE9A7										0.00	0	20,000,000
THE9A7 On 18/07/2016 Spot Bond				100.00000	0.00000	101.17764				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A8 On 18/07/2016 Spot Bond				100.00000	0.00000	101.20291				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9A9 On 18/07/2016 Spot Bond				100.00000	0.00000	101.28974				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.28974				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B2 On 18/07/2016 Spot Bond				100.00000	0.00000	101.28974				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9B3 On 18/07/2016 Spot Bond				100.00000	0.00000	101.41597				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C1 On 18/07/2039 Spot Bond				100.00000	0.00000	101.44751				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C2 On 18/07/2016 Spot Bond				100.00000	0.00000	101.40808				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9C3 On 18/07/2016 Spot Bond				100.00000	0.00000	102.03797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.07727			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D.On 18/07/2016 Spot Bond				100.00000	0.00000	102.06155			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.52500	103.14310	7.52500	103.12239			0.00	0	630,000,000
Total TL15 SPOT									0.00	0	630,000,000
Total For TL15									0.00	0	630,000,000
TL20 On 22/02/2020 Spot Bond			9.30000	91.77578	9.30000	91.70036			0.00	0	200,000,000
Total TL20 SPOT									0.00	0	200,000,000
Total For TL20									0.00	0	200,000,000
TL20/R.On 25/11/2020 Spot Bond			10.00000	104.98400	10.00000	104.95600			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.76000	104.66645	7.76000	104.64444		3,104,000,000.00		400,000	27,310,000,000
Total TN17 SPOT								3,104,000,000.00		400,000	27,310,000,000
Total For TN17								3,104,000,000.00		400,000	27,310,000,000
TN20 On 17/09/2020 Spot Bond			9.17000	108.47838	9.17000	108.45151		2,794,498,812,000.00		304,743,600	20,621,295,600
Total TN20 SPOT								2,794,498,812,000.00		304,743,600	20,621,295,600
Total For TN20								2,794,498,812,000.00		304,743,600	20,621,295,600
TN20U On 14/04/2020 Spot Bond			100.00000	1.22815	100.00000	1.22432		0.00		0	0
Total TN20U SPOT								0.00		0	0
Total For TN20U								0.00		0	0
TN23 On 06/11/2023 Spot Bond			9.41000	109.47656	9.41000	109.44876		0.00		0	11,500,000,000
Total TN23 SPOT								0.00		0	11,500,000,000
Total For TN23								0.00		0	11,500,000,000
TN25 On 19/08/2025 Spot Bond			9.59500	102.47263	9.59500	102.44653		0.00		0	17,160,000,000
Total TN25 SPOT								0.00		0	17,160,000,000
Total For TN25								0.00		0	17,160,000,000
TN27 On 14/11/2027 Spot Bond			9.68000	95.14098	9.68000	95.11614		55,176,000,000.00		5,700,000	8,510,000,000
Total TN27 SPOT								55,176,000,000.00		5,700,000	8,510,000,000
Total For TN27								55,176,000,000.00		5,700,000	8,510,000,000
TN30 On 09/10/2030 Spot Bond			10.02500	112.95864	10.02500	105.68924		0.00		0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN30 SPOT									0.00	0	2,500,000,000
Total For TN30									0.00	0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.49500	111.70456	10.49500	104.26185			0.00	0	25,000,000
Total TN40 SPOT									0.00	0	25,000,000
Total For TN40									0.00	0	25,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.13719			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.97663			0.00	0	8,109,500
Total TNF18 SPOT									0.00	0	8,109,500
Total For TNF18									0.00	0	8,109,500
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.62322			0.00	380,000,000	190,000,000
Total TORQ2 SPOT									0.00	380,000,000	190,000,000
Total For TORQ2									0.00	380,000,000	190,000,000
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.63871			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	100.64026			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	100.71650			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.87449			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	100.63951			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	101.49974			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	104.98400	10.00000	104.95600			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	101.44427			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.47375				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	101.28672				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.37112				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	99.65259	10.00000	99.62592				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	99.66123	9.75000	99.63522				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	9.66991	100.00000	9.64497				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.03947				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.04186				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.04317				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.04343				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.05079				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	100.06690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.50482	100.00000	13.44543				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15€ On 22/01/2015 Spot Bond				100.00000	0.00000	99.40533				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP15€ On 05/02/2015 Spot Bond				100.00000	0.00000	99.04167				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	97.73793				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.54586				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	98.31403				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP16€ On 02/04/2015 Spot Bond				100.00000	0.00000	98.06809				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	97.82498				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	97.09588				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP16€ On 11/06/2015 Spot Bond				100.00000	0.00000	96.82933				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	99.62007				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	96.20173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	96.01382				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	95.71798				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	95.40508				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	95.12812				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	96.52567				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	99.73419				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	95.42199				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	94.06602				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	93.62784				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	93.24499				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.07419	100.00000	13.04251				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	94.90828	100.00000	94.66981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	80.70175	100.00000	80.00000				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	101.11781				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	102.78320				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	102.48605				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	102.40975				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	102.29426				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	101.19075				0.00	0	0
Total TWC073 SPOT										0.00	0	0
Total For TWC073										0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	100.38774				0.00	0	0
Total TWC075 SPOT										0.00	0	0
Total For TWC075										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.37012				0.00	0	0
Total TWC076 SPOT										0.00	0	0
Total For TWC076										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.35249				0.00	0	0
Total TWC077 SPOT										0.00	0	0
Total For TWC077										0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.42295				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.39633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.43073				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.36181				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.89000	111.62581	8.89000	111.59900				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	101.47887				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	101.49435				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	100.75806				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	100.78201				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.78308				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	101.61915				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	101.66240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00232	100.00000	0.00230				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.95500	108.13787	6.95500	108.11745				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.49000	242.52856	1.49000	242.51877				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.71500	101.49379	6.71500	101.47566				0.00	0	0
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.33000	104.16599	7.33000	104.14527				0.00	0	4,700,000,000
Total WSP2 SPOT										0.00	0	4,700,000,000
Total For WSP2										0.00	0	4,700,000,000
WSP3 On 28/05/2019 Spot Bond			7.65500	105.47666	7.65500	105.45477				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.97500	104.94521	7.97500	104.92254				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.03000	105.29555	8.03000	105.27264				0.00	0	2,700,000,000
Total WSP5 SPOT										0.00	0	2,700,000,000
Total For WSP5										0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.34500	96.71141	6.34500	96.69500				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.27500	94.97075	6.27500	94.95463				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.34500	96.69500	6.34500	96.67859				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			7.04500	71.81491	7.04500	71.80117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	55.92805	100.00000	55.82194				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	29.60342	100.00000	29.54725				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										47,799,130,345,322,500.005,159,509,175,300	580,249,617,004	580,249,617,004
Total for SPOT :										47,799,130,345,322,500.00	159,509,175,300	580,249,617,004
Total Futures										47,799,130,683,310,500.00	159,509,179,036	580,250,032,218
Total Options										0.00	0	35,863
Grand Total:										47,799,130,683,310,500.00	159,509,179,036	580,250,068,081