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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			124.84093	124.84093	124.91862	124.91862			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.31829	125.31829	125.39696	125.39696			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,071.38000	1.07138	1,149,070		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			1,081.38000	1.08138	1,159,070		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,091.38000	1.09138	1,169,070		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			406.96000	0.40696	328,290		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			396.96000	0.39696	318,290		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			386.96000	0.38696	308,290		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	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			9.27547	87.45948	9.41797	86.36826			0.00	0	6,576
ES33	On	07/05/2015	Bond Future			9.35297	85.05679	9.49991	83.94810			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.41965	86.51910	9.57095	85.39272			0.00	0	0
Total ES33 Future												0.00	0	6,576
ES33	On	05/02/2015	Bond Future	9.99	Call			4,171.13000	4.17113	5,262,350		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			4,241.18000	4.24118	5,332,400		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			4,311.14000	4.31114	5,402,360		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			1,764.32000	1.76432	2,873,010		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			1,836.56000	1.83656	2,945,250		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			1,908.71000	1.90871	3,017,400		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			286.99000	0.28699	1,413,370		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			140.19000	0.14019	1,266,570		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			213.64000	0.21364	1,340,020		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,576
I2025	On	05/02/2015	Bond Future			118.06048	118.06048	118.39165	118.39165			0.00	0	16
I2025	On	07/05/2015	Bond Future			119.93954	119.93954	120.27567	120.27567			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	119.00	Put			608.35000	0.60835	939,520		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			618.35000	0.61835	949,520		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			598.35000	0.59835	929,520		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			714.33000	0.71433	1,050,460		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			724.33000	0.72433	1,060,460		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			734.33000	0.73433	1,070,460		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	125.62395	125.62395	125.17511	125.17511			0.00	0	3,701
I2038	On 07/05/2015		Bond Future	127.62329	127.62329	127.16716	127.16716			0.00	0	0
Total I2038 Future										0.00	0	3,701
I2038	On 05/02/2015	122.99	Call			2,185.11000	2.18511	2,633,950		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			2,175.11000	2.17511	2,623,950		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			2,165.11000	2.16511	2,613,950		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Call			177.16000	0.17716	633,290		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			167.16000	0.16716	623,290		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			157.16000	0.15716	613,290		0.00	0	0
I2038	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	3,701
I2046	On 05/02/2015		Bond Future	127.85398	127.85398	127.86223	127.86223			0.00	0	5,889
I2046	On 07/05/2015		Bond Future	128.51988	128.51988	128.52788	128.52788			0.00	0	0
Total I2046 Future										0.00	0	5,889
I2046	On 05/02/2015	123.99	Call			3,872.23000	3.87223	3,863,980		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			3,862.23000	3.86223	3,853,980		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			3,852.23000	3.85223	3,843,980		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	126.99	Call			1,537.88000	1.53788	1,529,880		0.00	0	0
I2046	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.00	Call			1,527.88000	1.52788	1,519,880		0.00	0	0
I2046	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.01	Call			1,517.88000	1.51788	1,509,880		0.00	0	0
I2046	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	5,889
I2050	On 05/02/2015		Bond Future	135.91416	135.91416	136.26026	136.26026			0.00	0	2,753
I2050	On 07/05/2015		Bond Future	138.07739	138.07739	138.42825	138.42825			0.00	0	0
Total I2050 Future										0.00	0	2,753
I2050	On 05/02/2015	129.99	Call			6,270.26000	6.27026	5,924,160		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			6,260.26000	6.26026	5,914,160		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			6,250.26000	6.25026	5,904,160		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			3,438.25000	3.43825	3,087,390		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			3,428.25000	3.42825	3,077,390		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			3,418.25000	3.41825	3,067,390		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,753
R186	On	05/02/2015	Bond Future			7.79987	122.09890	7.94222	120.86881		7.58	1,025,142,364.40	8,396	44,892
R186	On	07/05/2015	Bond Future			7.84956	124.03216	7.99713	122.78244		7.94	0.00	0	200
R186	On	06/08/2015	Bond Future			7.88422	120.86357	8.03698	119.59431		8.34	0.00	0	0
R186	On	05/11/2015	Bond Future			7.90093	123.04622	8.05910	121.75474		8.08	0.00	0	0
Total R186 Future												1,025,142,364.40	8,396	45,092
R186	On	05/02/2015	Bond Future	8.74	Call			6,590.97000	6.59097	7,815,570	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			6.91000	0.00691	1,420	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,669.71000	6.66971	7,894,740	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			6.34000	0.00634	1,280	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,748.42000	6.74842	7,973,860	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			5.81000	0.00581	1,160	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,621.82000	8.62182	9,851,380	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			0.62000	0.00062	0,090	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.50	Call			4,703.77000	4.70377	5,900,190	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			46.56000	0.04656	12,890	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			66.40000	0.06640	19,540	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Call			1,328.43000	1.32843	2,130,720	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			834.04000	0.83404	406,240	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			1,587.09000	1.58709	2,458,880	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			667.15000	0.66715	308,850	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			4,316.46000	4.31646	5,499,690	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,394.77000	1.39477	995,600	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,466.32000	3.46632	4,323,230	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,365.96000	1.36596	973,150	8.06	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,519.98000	3.51998	4,383,210	8.07	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,337.61000	1.33761	951,120	8.07	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,413.04000	3.41304	4,263,590	8.06	0.00	0	0

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			2,900.56000	2.90056	3,571,510	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,123.39000	3.12339	2,525,080	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,616.69000	7.61669	8,681,480	8.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			781.89000	0.78189	577,420	8.64	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			2,819.61000	2.81961	3,479,510	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,207.99000	3.20799	2,598,630	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,859.92000	2.85992	3,525,350	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,165.49000	3.16549	2,561,660	8.25	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,844.08000	2.84408	2,335,240	8.08	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,423.91000	4.42391	5,210,940	8.09	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,810.87000	2.81087	2,306,420	8.09	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,381.65000	8.38165	9,435,410	8.42	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,080.93000	1.08093	843,210	8.42	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,332.28000	4.33228	5,110,490	8.08	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,878.47000	2.87847	2,365,200	8.08	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,377.54000	4.37754	5,160,180	8.08	0.00	0	0
Total R186 Option												0.00	0	27,700
Total For R186												1,025,142,364.40	8,396	72,792
R197	On	05/02/2015	Bond Future			286.16021	286.16021	286.17949	286.17949			0.00	0	898
R197	On	07/05/2015	Bond Future			290.71464	290.71464	290.73335	290.73335			0.00	0	0
Total R197 Future												0.00	0	898
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			2,810.51000	2.81051	2,829,790		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			2,820.51000	2.82051	2,839,790		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			2,830.51000	2.83051	2,849,790		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			3,266.65000	3.26665	3,285,360		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			3,276.65000	3.27665	3,295,360		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			3,256.65000	3.25665	3,275,360		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			236.96910	236.96910	236.64067	236.64067			0.00	0	50,884
R202	On	07/05/2015	Bond Future			240.74049	240.74049	240.40621	240.40621			0.00	0	0
Total R202 Future												0.00	0	50,884
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			3,650.67000	3.65067	3,979,100		0.00	0	0

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	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			3,640.67000	3.64067	3,969,100		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			3,630.67000	3.63067	3,959,100		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			1,916.21000	1.91621	2,250,490		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			1,906.21000	1.90621	2,240,490		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			1,896.21000	1.89621	2,230,490		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,884
R2023	On	05/02/2015	Bond Future			7.59734	104.39001	7.75032	103.48112		5.93	0.00	0	11,167
R2023	On	07/05/2015	Bond Future			7.64663	102.11904	7.80623	101.19565		6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.67813	103.87421	7.84458	102.93658		6.36	0.00	0	0
Total R2023 Future												0.00	0	11,167
R2023	On	05/02/2015	Bond Future	8.76	Call			5,746.98000	5.74698	6,655,440	6.32	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			0.49000	0.00049	0,060	6.32	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,637.38000	5.63738	6,545,760	6.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			0.59000	0.00059	0,080	6.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,692.20000	5.69220	6,600,620	6.31	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			0.54000	0.00054	0,070	6.31	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			683.12000	0.68312	450,390	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,612.64000	2.61264	3,294,430	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			715.74000	0.71574	474,140	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,652.30000	2.65230	3,338,550	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			699.28000	0.69928	462,140	6.38	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,692.23000	2.69223	3,382,890	6.38	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,817.49000	6.81749	7,676,910	6.74	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			242.50000	0.24250	164,290	6.74	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,281.91000	3.28191	3,942,870	6.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,098.12000	1.09812	821,450	6.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,319.03000	3.31903	3,983,430	6.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,080.79000	1.08079	807,560	6.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,356.05000	3.35605	4,023,880	6.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,063.41000	1.06341	793,610	6.46	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			6.72895	106.92499	6.87500	106.57586		1.92	0.00	0	14,991
R203	On	07/05/2015	Bond Future			6.76566	104.45174	6.92895	104.09689		1.95	0.00	0	0

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			6.74343	106.24728	6.92724	105.88807		1.86	0.00	0	0
Total R203 Future												0.00	0	14,991
R203	On	05/02/2015	Bond Future	7.69	Call			1,921.48000	1.92148	2,270,430	2.05	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.20000	0.00020	0,020	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,421.45000	3.42145	3,770,580	2.11	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.11	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,444.31000	3.44431	3,793,440	2.11	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.11	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,467.16000	3.46716	3,816,290	2.11	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.11	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			916.78000	0.91678	1,189,790	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			202.11000	0.20211	120,270	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			885.13000	0.88513	1,154,370	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			213.45000	0.21345	127,840	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			900.90000	0.90090	1,172,040	1.99	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			207.72000	0.20772	124,010	1.99	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			442.69000	0.44269	607,750	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			769.45000	0.76945	575,300	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			426.20000	0.42620	587,490	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			792.13000	0.79213	594,210	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			434.40000	0.43440	597,570	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			780.74000	0.78074	584,700	1.83	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	15,046
R2030	On	05/02/2015	Bond Future			8.21068	98.42006	8.35789	97.19140			0.00	0	4,666
R2030	On	07/05/2015	Bond Future			8.26503	99.97877	8.41686	98.73046			0.00	0	0
Total R2030 Future												0.00	0	4,666
R2030	On	05/02/2015	Bond Future	9.24	Call			6,924.50000	6.92450	8,153,160		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			6,998.90000	6.99890	8,227,560		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			7,073.21000	7.07321	8,301,870		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			2,583.01000	2.58301	3,831,320		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			2,661.38000	2.66138	3,909,690		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			2,739.65000	2.73965	3,987,960		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	4,666
R2032 On 05/02/2015 Bond Future			8.36656	101.94661	8.51377	100.64174			0.00	0	15
R2032 On 07/05/2015 Bond Future			8.42095	99.40592	8.57261	98.08027			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.46365	101.11515	8.61967	99.76832			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	1,271,770		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Put			33.10000	0.03310	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Call			0.00000	0.00000	1,095,880		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Put			208.99000	0.20899	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Call			0.00000	0.00000	1,183,880		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Put			120.99000	0.12099	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			0.00000	0.00000	781,560		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			544.09000	0.54409	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Call			0.00000	0.00000	606,820		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			718.83000	0.71883	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			0.00000	0.00000	694,250		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			631.40000	0.63140	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	316,220		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			1,030.61000	1.03061	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	402,950		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			943.88000	0.94388	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	229,380		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			1,117.45000	1.11745	0,000		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	15
R2037 On 05/02/2015 Bond Future			8.44497	100.77603	8.58697	99.37703			0.00	0	36,001
R2037 On 07/05/2015 Bond Future			8.49773	102.37205	8.64377	100.95074			0.00	0	500
R2037 On 06/08/2015 Bond Future			8.54096	99.87185	8.69101	98.42776			0.00	0	0
Total R2037 Future									0.00	0	36,501
R2037 On 05/02/2015 Bond Future	9.49	Call			8,219.12000	8.21912	9,618,120		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			8,303.99000	8.30399	9,702,990		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			8,388.73000	8.38873	9,787,730		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			3,428.06000	3.42806	4,849,370		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			3,245.73000	3.24573	4,667,040		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			3,336.96000	3.33696	4,758,270		0.00	0	0

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	8.75	Put		0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call		653.01000	0.65301	2,097,100		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put		0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call		464.41000	0.46441	1,908,500		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put		0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call		558.78000	0.55878	2,002,870		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			7.01807	104.37749	7.16755	103.87096	3.01	20,875,498.00	200	10,782
R204	On	07/05/2015	Bond Future			7.06898	106.03019	7.23057	105.51546	2.99	0.00	0	0
R204	On	06/08/2015	Bond Future			7.08525	103.81409	7.26018	103.29219	3.10	0.00	0	0
Total R204 Future											20,875,498.00	200	10,782
R204	On	05/02/2015	Bond Future	8.24	Call		3,546.31000	3.54631	4,052,800	3.30	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put		0.04000	0.00004	0,000	3.30	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call		3,578.65000	3.57865	4,085,150	3.30	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put		0.03000	0.00003	0,000	3.30	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call		3,610.99000	3.61099	4,117,490	3.30	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put		0.03000	0.00003	0,000	3.30	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call		1,220.02000	1.22002	1,589,130	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put		400.20000	0.40020	254,580	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call		1,241.55000	1.24155	1,613,540	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put		390.29000	0.39029	247,550	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call		1,263.25000	1.26325	1,638,090	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put		380.57000	0.38057	240,680	3.05	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call		3,464.00000	3.46400	3,944,660	3.29	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put		113.58000	0.11358	72,340	3.29	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call		1,851.80000	1.85180	2,243,590	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put		436.92000	0.43692	306,810	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call		1,873.21000	1.87321	2,266,890	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put		429.10000	0.42910	300,880	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call		1,894.71000	1.89471	2,290,260	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put		421.38000	0.42138	295,030	3.16	0.00	0	0
Total R204 Option											0.00	0	699
Total For R204											20,875,498.00	200	11,481
R2044	On	05/02/2015	Bond Future			8.56966	102.15630	8.71163	100.64009		0.00	0	6,042
R2044	On	07/05/2015	Bond Future			8.62176	103.77422	8.76766	102.23384		0.00	0	0
R2044	On	06/08/2015	Bond Future			8.66502	101.17276	8.81479	99.60767		0.00	0	0
Total R2044 Future											0.00	0	6,042
R2044	On	05/02/2015	Bond Future	9.01	Call		3,064.48000	3.06448	4,580,690		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			2,864.08000	2.86408	4,380,290		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			2,964.37000	2.96437	4,480,580		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			2,372.46000	2.37246	3,912,840		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			2,472.42000	2.47242	4,012,800		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			2,272.34000	2.27234	3,812,720		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			671.98000	0.67198	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	997,330		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			567.76000	0.56776	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	788,710		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			776.38000	0.77638	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	893,110		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	6,042
R2048	On	05/02/2015	Bond Future			8.52965	106.35162	8.67163	104.78065			0.00	0	43,226
R2048	On	07/05/2015	Bond Future			8.57673	103.60547	8.72251	102.00942			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.61453	105.38623	8.76401	103.76444			0.00	0	0
Total R2048 Future												0.00	0	43,226
R2048	On	05/02/2015	Bond Future	9.49	Call			8,283.50000	8.28350	9,854,470		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			8,377.20000	8.37720	9,948,170		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			8,470.72000	8.47072	10,041,690		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			5,522.13000	5.52213	7,118,180		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			5,326.33000	5.32633	6,922,380		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			5,424.32000	5.42432	7,020,370		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			42.91000	0.04291	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	1,364,360		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			257.43000	0.25743	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	1,471,720		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			150.07000	0.15007	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	1,578,880		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	43,226
R207 On 05/02/2015 Bond Future			7.25377	100.49742	7.39737	99.91319		3.99	0.00	0	30,977
R207 On 07/05/2015 Bond Future			7.31143	102.08866	7.46429	101.49498		3.98	0.00	0	0
R207 On 06/08/2015 Bond Future			7.34253	100.19903	7.50531	99.59683		4.14	0.00	0	0
R207 On 05/11/2015 Bond Future			7.33502	102.00836	7.50871	101.39583		4.03	0.00	0	0
Total R207 Future									0.00	0	30,977
R207 On 05/02/2015 Bond Future	8.49	Call			4,312.03000	4.31203	4,896,190	4.35	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			0.08000	0.00008	0,010	4.35	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			4,350.42000	4.35042	4,934,590	4.35	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			0.07000	0.00007	0,010	4.35	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			4,388.79000	4.38879	4,972,970	4.35	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			0.06000	0.00006	0,010	4.35	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,145.22000	3.14522	3,687,520	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			123.28000	0.12328	71,900	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			1,539.63000	1.53963	1,961,000	4.04	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			517.84000	0.51784	345,530	4.04	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,078.40000	3.07840	3,617,870	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			131.03000	0.13103	76,820	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,111.82000	3.11182	3,652,700	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			127.16000	0.12716	74,360	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,750.19000	1.75019	2,141,520	4.14	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			853.25000	0.85325	642,380	4.14	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,772.95000	1.77295	2,166,830	4.14	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			839.57000	0.83957	631,250	4.14	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,155.16000	1.15516	1,467,430	4.07	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,322.34000	1.32234	1,032,410	4.07	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,727.57000	1.72757	2,116,320	4.14	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			867.10000	0.86710	653,650	4.14	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,331.68000	1.33168	1,641,890	3.97	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,608.69000	1.60869	1,306,370	3.97	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			1,920.25000	1.92025	2,300,620	4.03	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			1,111.68000	1.11168	879,520	4.03	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			1,941.17000	1.94117	2,323,700	4.03	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			1,097.82000	1.09782	867,820	4.03	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			1,962.20000	1.96220	2,346,870	4.03	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			1,084.09000	1.08409	856,230	4.03	0.00	0	0
Total R207 Option									0.00	0	189
Total For R207									0.00	0	31,166

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			7.38209	99.38046	7.53035	98.67597		4.85	0.00	0	50,770
R208	On	07/05/2015	Bond Future			7.43314	97.55459	7.58923	96.83876		5.07	0.00	0	0
R208	On	06/08/2015	Bond Future			7.46217	99.23169	7.62640	98.50517		5.08	0.00	0	0
R208	On	05/11/2015	Bond Future			7.46504	97.62048	7.63819	96.88140		5.13	0.00	0	0
Total R208 Future												0.00	0	50,770
R208	On	05/02/2015	Bond Future	8.49	Call			4,412.63000	4.41263	5,116,700	5.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			0.48000	0.00048	0,060	5.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,457.25000	4.45725	5,161,360	5.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			0.44000	0.00044	0,060	5.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,501.83000	4.50183	5,205,980	5.17	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			0.39000	0.00039	0,050	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,297.66000	2.29766	2,855,710	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			444.40000	0.44440	286,620	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,331.15000	2.33115	2,892,440	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			433.32000	0.43332	278,780	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,264.36000	2.26436	2,819,150	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			455.70000	0.45570	294,660	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			843.42000	0.84342	627,920	5.16	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,382.89000	5.38289	6,052,200	5.40	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			173.56000	0.17356	116,350	5.40	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			2,456.47000	2.45647	2,961,930	5.16	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			871.41000	0.87141	650,350	5.16	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,485.54000	2.48554	2,993,790	5.16	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			857.33000	0.85733	639,060	5.16	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,514.74000	2.51474	3,025,760	5.16	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,104.21000	4.10421	4,695,970	5.35	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			606.92000	0.60692	459,600	5.35	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			2,028.14000	2.02814	2,453,340	5.13	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,596.75000	1.59675	1,282,870	5.13	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,051.60000	2.05160	2,479,480	5.13	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,577.97000	1.57797	1,266,770	5.13	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,075.20000	2.07520	2,505,750	5.13	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,559.35000	1.55935	1,250,820	5.13	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	53,168
R209	On	05/02/2015	Bond Future			8.36871	81.43023	8.51061	80.27175		11.48	0.00	0	29,898
R209	On	07/05/2015	Bond Future			8.41574	79.57192	8.56144	78.39495		12.53	0.00	0	0
R209	On	06/08/2015	Bond Future			8.45242	80.94003	8.60179	79.74414		12.72	0.00	0	0
Total R209 Future												0.00	0	29,898
R209	On	05/02/2015	Bond Future	9.00	Call			3,904.30000	3.90430	4,996,850	11.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.00	Put			101.08000	0.10108	35,150	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,586.75000	5.58675	6,729,520	12.16	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			21.65000	0.02165	5,940	12.16	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,657.30000	5.65730	6,801,070	12.17	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			20.20000	0.02020	5,490	12.17	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,727.84000	5.72784	6,872,540	12.18	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			18.85000	0.01885	5,070	12.18	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			967.83000	0.96783	685,480	12.69	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,333.21000	4.33321	5,232,630	12.70	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			947.33000	0.94733	669,780	12.70	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,387.63000	4.38763	5,291,800	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			927.19000	0.92719	654,390	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,279.04000	4.27904	5,173,660	12.69	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,736.58000	9.73658	10,821,220	13.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			417.79000	0.41779	306,540	13.40	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,789.50000	4.78950	5,615,090	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,807.27000	1.80727	1,436,970	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,838.28000	4.83828	5,667,930	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,781.56000	1.78156	1,415,320	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,887.26000	4.88726	5,720,930	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,756.16000	1.75616	1,393,940	12.90	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	32,812
R210	On	05/02/2015	Bond Future			177.30392	177.30392	177.41582	177.41582			0.00	0	628
R210	On	07/05/2015	Bond Future			178.05070	178.05070	178.16381	178.16381			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			2,405.82000	2.40582	2,293,920		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,425.82000	2.42582	2,313,920		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			2,415.82000	2.41582	2,303,920		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,163.81000	1.16381	1,050,700		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			1,153.81000	1.15381	1,040,700		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,173.81000	1.17381	1,060,700		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628

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	05/02/2015	Bond Future			131.27098	131.27098	131.28181	131.28181			0.00	0	1,120
R211	On	07/05/2015	Bond Future			133.36034	133.36034	133.37105	133.37105			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			1,708.19000	1.70819	1,719,020		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			1,718.19000	1.71819	1,729,020		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			1,728.19000	1.72819	1,739,020		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			1,628.95000	1.62895	1,639,660		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			1,638.95000	1.63895	1,649,660		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			1,618.95000	1.61895	1,629,660		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			136.31307	136.31307	135.97140	135.97140			0.00	0	13,564
R212	On	07/05/2015	Bond Future			138.48275	138.48275	138.13526	138.13526			0.00	0	0
Total R212 Future												0.00	0	13,564
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			2,028.60000	2.02860	1,686,930		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			2,038.60000	2.03860	1,696,930		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			2,018.60000	2.01860	1,676,930		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			2,874.74000	2.87474	2,527,250		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			2,854.74000	2.85474	2,507,250		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			2,864.74000	2.86474	2,517,250		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	13,564
R213	On	05/02/2015	Bond Future			8.25084	92.12676	8.39801	90.94406		9.87	0.00	0	23,708
R213	On	07/05/2015	Bond Future			8.30005	90.04139	8.45153	88.83974		10.74	0.00	0	0
R213	On	06/08/2015	Bond Future			8.33809	91.58894	8.49383	90.36819		10.88	0.00	0	0
Total R213 Future												0.00	0	23,708
R213	On	05/02/2015	Bond Future	9.24	Call			6,361.51000	6.36151	7,538,150	10.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.24	Put			7.77000	0.00777	1,710	10.45	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,432.37000	6.43237	7,609,450	10.46	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			7.19000	0.00719	1,570	10.46	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,503.18000	6.50318	7,680,660	10.47	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			6.65000	0.00665	1,430	10.47	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,491.07000	3.49107	4,331,440	10.88	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,265.68000	1.26568	904,400	10.88	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,541.20000	3.54120	4,387,240	10.89	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,240.11000	1.24011	884,500	10.89	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,591.63000	3.59163	4,443,300	10.90	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,214.94000	1.21494	864,960	10.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,980.09000	2.98009	3,640,970	10.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,009.82000	3.00982	2,449,950	10.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,018.74000	3.01874	3,684,620	10.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,970.86000	2.97086	2,415,990	10.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,058.22000	3.05822	3,729,080	10.89	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,932.83000	2.93283	2,382,940	10.89	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	23,708
R214	On	05/02/2015	Bond Future			8.45402	82.48088	8.59593	81.26004		12.10	0.00	0	14,311
R214	On	07/05/2015	Bond Future			8.49939	80.49589	8.64498	79.25557		13.22	0.00	0	0
R214	On	06/08/2015	Bond Future			8.53538	81.87950	8.68456	80.61917		13.43	0.00	0	0
Total R214 Future												0.00	0	14,311
R214	On	05/02/2015	Bond Future	9.49	Call			7,039.16000	7.03916	8,254,460	12.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			7.23000	0.00723	1,690	12.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			7,111.31000	7.11131	8,327,000	12.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			6.71000	0.00671	1,560	12.80	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			7,183.38000	7.18338	8,399,420	12.81	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			6.23000	0.00623	1,430	12.81	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			879.92000	0.87992	619,150	13.52	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,907.30000	4.90730	5,877,640	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			918.40000	0.91840	648,420	13.50	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,965.00000	4.96500	5,939,970	13.51	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			898.99000	0.89899	633,640	13.51	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,022.91000	5.02291	6,002,460	13.52	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,565.52000	3.56552	4,284,390	13.43	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,022.92000	3.02292	2,481,460	13.43	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,609.05000	3.60905	4,332,860	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,984.07000	2.98407	2,447,550	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,522.73000	3.52273	4,236,640	13.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2015	Bond Future	8.74	Put			3,062.64000	3.06264	2,516,220	13.43	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	14,311
Total for Bond												1,046,017,862.40	8,596	443,041
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 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 ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 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 R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
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

Contract Details	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/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			487.03200	487.03200	482.87600	482.87600				194,812,800.00	40	442
GOVI On 07/05/2015 GOVI			494.74000	494.74000	490.51700	490.51700				0.00	0	131
GOVI On 06/08/2015 GOVI			503.14700	503.14700	498.85900	498.85900				0.00	0	0
Total GOVI Future										194,812,800.00	40	573
GOVI On 05/02/2015 GOVI	459.99	Call			228,860.00000	22.88600	270,420,000			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			228,760.00000	22.87600	270,320,000			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			228,660.00000	22.86600	270,220,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			405,270.00000	40.52700	447,500,000			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			405,170.00000	40.51700	447,400,000			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			405,070.00000	40.50700	447,300,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			11,310.00000	1.13100	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	31,470,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			11,410.00000	1.14100	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	31,370,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			11,510.00000	1.15100	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	31,570,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									194,812,800.00	40	573
Total for GOVI									194,812,800.00	40	573
AL12 On 05/02/2015 Index Future			545.67800	545.67800	538.21200	538.21200			0.00	0	0
AL12 On 07/05/2015 Index Future			554.31300	554.31300	546.72900	546.72900			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			450.60900	450.60900	447.99300	447.99300			0.00	0	116
AL37 On 07/05/2015 Index Future			457.74000	457.74000	455.08200	455.08200			0.00	0	0
Total AL37 Future									0.00	0	116
Total For AL37									0.00	0	116
AL7T On 05/02/2015 Index Future			536.03000	536.03000	530.87600	530.87600			0.00	0	3
AL7T On 07/05/2015 Index Future			544.51300	544.51300	539.27700	539.27700			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			489.60000	489.60000	485.05000	485.05000			0.00	0	774
ALBI On 07/05/2015 Index Future			497.34800	497.34800	492.72500	492.72500			0.00	0	0
ALBI On 06/08/2015 Index Future			505.79900	505.79900	501.10600	501.10600			0.00	0	0
Total ALBI Future									0.00	0	774
Total For ALBI									0.00	0	774
IGOV On 05/02/2015 Index Future			224.48900	224.48900	224.40000	224.40000			0.00	0	1,093
IGOV On 07/05/2015 Index Future			228.06000	228.06000	227.96900	227.96900			0.00	0	81
IGOV On 06/08/2015 Index Future			231.95300	231.95300	231.86500	231.86500			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			608.17300	608.17300	607.93500	607.93500			0.00	0	157
ILBI On 07/05/2015 Index Future			618.04000	618.04000	617.80000	617.80000			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	2,224
JIBAR f On 21/01/2015 Jibar Future			6.18000	93.82000	6.18000	93.82000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.22000	93.78000	6.22000	93.78000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.32000	93.68000	6.32000	93.68000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.39000	93.61000	6.39000	93.61000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.54000	93.46000	6.54000	93.46000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.74000	93.26000	6.74000	93.26000			0.00	0	0

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 15/12/2015 Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.44000	92.56000	7.44000	92.56000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
Total for Derivatives :									1,240,830,662.40	8,636	453,688
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.18460			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	102.50550	6.94500	102.48644			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.30627			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			8.33000	106.04259	8.33000	106.01868		9,996,000,000,000.00	1,200,000,000	600,000,000	
Total AA05 SPOT								9,996,000,000,000.00	1,200,000,000	600,000,000	
Total For AA05								9,996,000,000,000.00	1,200,000,000	600,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.86410			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			8.97500	104.64347	8.97500	104.61823			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	104.51400	10.00000	104.48700			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	100.98346			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.07196			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.19500	98.23175	9.19500	98.20735			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.64574	100.00000	10.61995				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	101.46870	10.84000	101.43912				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	102.52199	7.06500	102.50243				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.00419				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			8.64500	105.24232	8.64500	105.21772				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				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			2.37000	125.50227	2.37000	271.42491				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.11022				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.94968				0.00	2,600,000,000	1,300,000,000
Total ABFN06 SPOT										0.00	2,600,000,000	1,300,000,000
Total For ABFN06										0.00	2,600,000,000	1,300,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.45269				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	100.47055				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.48232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.79716				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.77697				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.44756				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN031 On 12/03/2015 Spot Bond			100.00000	86.81037	100.00000	86.60755				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			2.11000	172.83709	2.11000	172.81707				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	163.30360	2.76000	163.28191				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.17828	2.17000	174.15781				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	186.21085	1.82000	186.19077				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			7.84125	79.40518	7.84125	79.38876				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			7.84125	79.40518	7.84125	79.38876				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	96.16000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.36552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	95.33000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	94.40000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	93.74000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	92.33000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	91.72000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.05915				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	99.90629				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	91.37000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	90.66000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	90.87000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	90.11000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.19759				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	108.38116	7.23500	108.35988				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	99.83710				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	88.76000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	88.20000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.65000	95.17283	2.65000	109.16824				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	103.08827	2.39000	162.45285				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			2.30000	117.86490	2.30000	215.84629				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	86.85000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.33500	93.88848	9.33500	93.86482				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	98.52000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	101.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.44706				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	94.21000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	101.36500				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	106.63416	9.63000	106.60661				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	97.70000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.32500	108.89650	9.32500	108.86923				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.68000	92.72456	8.68000	92.70292				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	106.19000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	112.49000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.42000	108.18463	9.42000	108.15728				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	89.14000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.60863				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	101.51466				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			7.99500	108.29833	7.99500	108.27488				0.00	0	1,580,000,000
Total ABS10 SPOT										0.00	0	1,580,000,000
Total For ABS10										0.00	0	1,580,000,000
ABS11 On 09/04/2021 Spot Bond			8.68500	105.89298	8.68500	105.86824				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	101.92781	7.10500	101.90839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS5 SPOT										0.00	0	0
Total For ABS5										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.76000	98.49722	8.76000	98.47403				0.00	0	740,000,000
Total ABS6 SPOT										0.00	0	740,000,000
Total For ABS6										0.00	0	740,000,000
ABS7 On 11/09/2026 Spot Bond			9.52000	97.88620	9.52000	97.86105				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			7.53500	104.97432	7.53500	104.95288				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			2.18000	217.23366	2.18000	275.20265				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			1.74000	127.90113	1.74000	130.74004				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			2.26000	130.09388	2.26000	132.69125				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	0.00624	100.00000	0.00622				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	83.79592	100.00000	83.60634				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	105.62292	11.39500	105.59059				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02L On 20/08/2015 Spot Bond				100.00000	0.00000	101.35643				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	5.77704	100.00000	5.76273				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/08/2015 Spot Bond				100.00000	0.00000	101.38961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	101.85980				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	34.43384	100.00000	34.34857				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.32324				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL042 On 22/10/2018 Spot Bond			11.00000	67.37794	11.00000	67.35868				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 20/06/2016 Spot Bond			100.00000	34.43384	100.00000	34.34857				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
ACL071 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
ACL073 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
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.40261				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.44059				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.38566				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.39711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.40215				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	103.79059				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	103.79059				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	103.81255				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	103.81255				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	103.76863				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	93.54378				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.22469				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.39027				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.40149				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.40601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.39687				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.37652				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.16000	103.72668	9.16000	103.83475				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.66924				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	102.31468				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ 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
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	87.54332				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	180.20384				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	180.26064				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.38558				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.37549				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13€ On 02/09/2016 Spot Bond				100.00000	0.00000	100.81876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.37534				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	104.33854				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	104.22130				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.04864				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.62798				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.38697				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.45634				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34315				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.33532				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.35051				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.37893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.36285				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34453				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34959				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.10651	10.23000	103.07809				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.35448				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34683				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	117.48893				0.00	0	0
Total ACL164 SPOT										0.00	0	0
Total For ACL164										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.27000	102.42326	9.27000	102.39776				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL166 On 20/06/2017 Spot Bond				100.00000	0.00000	100.37748				0.00	0	0
Total ACL166 SPOT										0.00	0	0
Total For ACL166										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	116.72141				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	116.62754	1.75000	116.72141				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	100.44505				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	100.34987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.36236				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	100.37366				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	100.35107				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	100.64523				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	100.81112				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	101.98586				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	100.34701				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	101.38702				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.37140				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	100.36938				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	100.38871				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	100.39465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.72006				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.94609				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.39611				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.39611				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40969				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.36462				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.41874				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.30267				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40969				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	95.61612				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	100.40391				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.39169				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	130.30955				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	131.23968				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.34202				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.33886				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.95747				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.34745				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.36050				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.36236				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.34248				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	100.34202				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	100.38148				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	100.70074				0.00	340,000,000	310,000,000

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 ADCB01 SPOT										0.00	340,000,000	310,000,000
Total For ADCB01										0.00	340,000,000	310,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.57897				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	101.53398				0.00	0	30,000,000
Total ADCB03 SPOT										0.00	0	30,000,000
Total For ADCB03										0.00	0	30,000,000
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.00043				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.77476				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	100.84380				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	23.79059	100.00000	23.73295				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	12.76945	100.00000	12.73783				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	100.96320				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.66861				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	101.83264				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	102.05128				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	101.62006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/04/2016 Spot Bond			7.78000	100.04363	7.78000	100.02265			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	102.08016			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	102.41779			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			8.64000	102.52167	8.64000	102.49772			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			9.42000	115.06775	9.42000	115.03865		753,600,000,000.00		80,000,000	40,000,000
Total AIR02 SPOT								753,600,000,000.00		80,000,000	40,000,000
Total For AIR02								753,600,000,000.00		80,000,000	40,000,000
AIR03 On 09/03/2016 Spot Bond			7.22500	107.62489	7.22500	107.60378			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			9.07500	102.11984	9.07500	102.09481			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	13.69828	100.00000	13.66779			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.77500	102.88352	9.77500	102.85640			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	166.84096	2.64000	166.81925			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	100.70654			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.59414			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01: On 05/06/2015 Spot Bond			100.00000	71.28906	100.00000	71.15010				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.21936				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	92.44614				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00: On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	100.45628				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	101.14300				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.35779				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00: On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.36284				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.32855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.74274				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	102.90500				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	95.17000				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	102.70682				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	97.75826				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			2.55000	130.87976	2.55000	297.37483				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	98.35596				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	108.83451				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	98.87134				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	97.64423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	94.83920				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.38115				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	101.29544				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			2.56500	164.07914	2.56500	207.86164				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	27.49124	100.00000	27.43006				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	16.65548	100.00000	16.61424				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	16.75154	100.00000	16.71005				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	16.31928	100.00000	16.27887				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	100.53414				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.31485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.16874				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.74000	105.97598	8.74000	105.95108				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.49550				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	101.68705				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.23677				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.95528				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.25500	102.26628	9.25500	102.24086				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.47500	106.06709	7.47500	106.04571				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	40.36823	100.00000	40.27044				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	102.81400				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			8.59500	105.88749	8.59500	105.86301				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			11.01960	102.04146	11.01960	101.33768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			11.02683	100.59515	11.02683	100.44830				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.05673	100.55317	11.05673	100.42837				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	100.23940				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			11.08898	100.46685	11.08898	100.39362				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.78576	100.27741	11.78576	100.23928				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	100.24480				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.24480				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	100.24487				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.26960	99.97285	11.26960	100.05489				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.20020	101.28088	11.20020	100.45060				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.02683	100.59515	11.02683	100.44830				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.12128	100.74681	11.12128	100.58130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.30300	96.60021	10.30300	100.29662				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	100.23299				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	100.22640				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	100.22640				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	100.00000				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			9.84891	101.56647	9.84891	101.07235				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.37000	99.73008	11.37000	99.64601				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.22012				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.29500	73.82127	11.29500	97.74222				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	100.21270				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	93.56522	9.28000	100.20408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22326				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			11.14000	72.43149	11.14000	97.60198				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.21698				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	100.22222				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	100.22222				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	99.88990				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.21447				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.22838				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	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.22838				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	100.21489				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	100.22123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22847				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	100.16873				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	100.18056				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			14.01960	102.07826	14.01960	101.38903				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			15.25635	100.53221	15.25635	100.50356				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			14.12102	100.55524	14.12102	100.43052				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	100.28976				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	100.28976				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	100.28976				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	100.30007				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	100.25351				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	25.43095	100.00000	25.38271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	19.11175	100.00000	19.06441				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	17.39383	100.00000	17.35076				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.73693	100.00000	10.71035				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.73962	100.00000	10.71274				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.98147	100.00000	12.94932				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.24822	100.00000	11.22037				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	99.81876				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.54038				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.01681				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.01786				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.11203	100.00000	8.09195				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	8.11203	100.00000	8.09195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BCP89I On 19/02/2015 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BCP90I On 05/03/2015 Spot Bond			100.00000	86.90476	100.00000	86.69834				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			2.08000	103.26116	2.08000	179.46459				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			7.94000	99.83152	7.94000	159.43580				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			7.94000	101.16232	7.94000	159.74899				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			8.32500	100.20270	8.32500	100.18024				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.74000	100.28920	7.74000	100.26816				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	102.49066				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.63756				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.66994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.77786				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	101.88577				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	102.18752				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	25.46241	100.00000	25.40073				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	101.46037				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	101.48900				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.49854				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	101.61300				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	101.76555				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	24.91261	100.00000	24.85225				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	24.91261	100.00000	24.85225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.51044				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	100.52016				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			8.14500	104.08397	8.14500	104.06101				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	100.54931				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.60097				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	14.28004	100.00000	14.24468				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	14.28004	100.00000	14.24468				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.31440				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			10.91000	101.05124	10.91000	101.15292				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	56.01913	100.00000	55.91284				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	100.78686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.81413				0.00	400,000,000	200,000,000
Total BID05 SPOT										0.00	400,000,000	200,000,000
Total For BID05										0.00	400,000,000	200,000,000
BID06 On 30/06/2019 Spot Bond			8.45000	69.79705	8.45000	101.69823				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	99.48469				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	98.81420				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	97.43548				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	100.87649				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.01316				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.86243				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	100.90510				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	100.98257				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.30414				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	101.84320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	85.45112	100.00000	85.25239				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	101.75321				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	101.80308				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	98.73967				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	99.56829				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	94.55241				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	99.75935				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	99.65627				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	99.57048				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC009 On 23/02/2015 Spot Bond				100.00000	0.00000	99.19975				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	93.95820				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC011 On 18/02/2015 Spot Bond				100.00000	0.00000	99.29351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				100.00000	0.00000	99.15411				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	73.73737	100.00000	73.58871				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	99.98288				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	98.88808				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	98.84767				0.00	0	0
Total BTC016 SPOT										0.00	0	0
Total For BTC016										0.00	0	0
BTC016 On 19/03/2015 Spot Bond				100.00000	0.00000	98.78724				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC017 On 27/03/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC018 On 08/04/2015 Spot Bond			100.00000	80.39648	100.00000	80.57395				0.00	0	0
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BUS019 On 30/09/2016 Spot Bond			100.00000	25.28330	100.00000	25.22070				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	100.44595				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ17 On 19/11/2018 Spot Bond				100.00000	0.00000	101.08556				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			9.29500	110.45853	9.29500	110.43081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	107.30815				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			9.19500	103.44904	9.19500	103.42335				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			12.34000	100.94284	12.34000	100.90946				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.32135				0.00	2,200,000,000	2,200,000,000
Total CBL13 SPOT										0.00	2,200,000,000	2,200,000,000
Total For CBL13										0.00	2,200,000,000	2,200,000,000
CBL14 On 01/02/2019 Spot Bond			12.24000	102.87606	12.24000	102.84285				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.15973				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			9.18500	101.86388	9.18500	101.83861				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.51220				0.00	200,000,000	200,000,000
Total CBL17 SPOT										0.00	200,000,000	200,000,000
Total For CBL17										0.00	200,000,000	200,000,000
CBL18 On 23/08/2019 Spot Bond			12.24000	100.07347	12.24000	100.04117				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	101.97037				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	98.81037				0.00	200,000,000	200,000,000
Total CBL20 SPOT										0.00	200,000,000	200,000,000
Total For CBL20										0.00	200,000,000	200,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.31132				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.00500	95.38244	10.00500	95.35671				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			9.79000	116.31262	9.79000	116.28208				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.07000	110.13856	10.07000	110.10884				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			8.95000	118.11340	8.95000	118.08483				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	100.96236				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			11.49500	104.00056	11.49500	103.96846				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	101.81565				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	103.61918				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	105.58870	10.00000	105.56120				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	102.62789				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	91.67468				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	102.04241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.43703				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	100.92060				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.19661				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.20381				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	100.21250				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.81220				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	101.79368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.89152				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN134 On 14/02/2015 Spot Bond				100.00000	0.00000	101.31002				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN159 On 20/12/2015 Spot Bond				100.00000	0.00000	100.38569				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	101.10224				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN179 On 01/07/2021 Spot Bond			10.11000	100.21820	10.11000	100.19090				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	100.03890				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	122.10931	2.76000	122.09313				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 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
CLN192 On 29/08/2021 Spot Bond			3.14000	119.26964	3.14000	122.08830				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.96878	8.25000	102.94579				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.96000	128.52520	2.96000	122.67606				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	127.17564	2.40000	121.38979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	100.53832			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.47500	102.01672	8.47500	101.99345			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21(On 20/10/2016 Spot Bond				100.00000	0.00000	101.73081			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	101.74532			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.52500	102.09560	8.52500	102.07219			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.52500	102.09560	8.52500	102.07219			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.57500	100.90828	8.57500	100.88499			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	100.39485			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	100.43423			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	99.80477			0.00	0	0
Total CLN230 SPOT									0.00	0	0
Total For CLN230									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	99.80477			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.14880				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.93572				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	100.99298				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.48615	9.35000	103.46045				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.48615	9.35000	103.46045				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	100.91485				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	100.91723				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.55623				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	100.30899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.34853				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.35061				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.30899				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.30899				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.33047				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.12814				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	100.74442				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.22940				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.22940				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.22940				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	100.64483				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			9.07000	104.76576	9.07000	104.74009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	102.34967				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.44758				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71832				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71627				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.76477				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.94474				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.09379				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94018				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	101.81481				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.65256				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.52374				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.34580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.34655				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.65759				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.30296				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.47065				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	100.25316				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.56501				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04606				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	100.25047				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	100.10481				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.42096				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.07083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.22353				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.21816				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	134.89603				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	101.69656				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	133.67071				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	134.19993				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	133.31647				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	131.16617				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	131.75558				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.31183				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.61500	95.82107	10.61500	95.79369				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			11.13500	97.39915	11.13500	97.37001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.20868				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.41509				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.28224				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	101.67220				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	101.66414				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	106.04827	8.80500	101.65597				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.36462				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	101.68873				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	128.25198				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.38133				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.38808				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.41419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.40408				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55943				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	77.21406				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.44072				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.20868				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	116.13476				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	116.26313				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	101.62024				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	100.48010				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.20986				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	100.55601				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.45878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.35358				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.40159				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.60460				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	101.28056				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	100.20393				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.52225				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	102.80730				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	103.50900				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN353 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	101.51425				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN355 On 24/07/2017 Spot Bond				100.00000	0.00000	101.61848				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.33207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	102.14220	10.55000	103.11483				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			9.79500	106.65373	9.79500	107.62774				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	102.35782				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	101.60336				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			11.93500	108.38104	11.93500	109.56967				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	101.72115				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			11.96500	109.34901	11.96500	109.24547				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			10.39500	108.59469	10.39500	108.50501				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	101.72115				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.69536				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.42223				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.36863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.37642				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.37656				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.21745				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.30500	105.66411	9.30500	105.58450				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	102.92563				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.40294				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	103.20273	10.55000	103.17342				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.33794	11.00000	100.68292				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	101.59444				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.40969				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	101.62762				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			11.72500	105.41732	11.72500	105.31783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.44920				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	94.60861				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	101.82251				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.40171				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.12858				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.34669				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.34655				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
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.36688				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.07441	7.01000	40.68383				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	167.13637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.32500	100.20270	8.32500	144.14556				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			7.94000	36.20090	7.94000	159.43580				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			7.94000	36.63543	7.94000	159.74899				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	94.54349				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	94.49684				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	99.91406				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	99.91406				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.39940				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.37376				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.37886				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	99.90721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	100.37140				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	101.67220				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	100.33795				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	100.36738				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.36509				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	94.73433				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.04183				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	99.84291				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	108.41702	8.87000	106.54468				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.54500	102.17055	8.54500	102.14707				0.00	0	810,000,000
Total COJ04 SPOT										0.00	0	810,000,000
Total For COJ04										0.00	0	810,000,000
COJ05 On 05/06/2023 Spot Bond			9.94500	113.82320	9.94500	113.79285				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	103.10013	8.27500	103.07717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.51500	109.01077	9.51500	108.98277				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			9.57500	104.54942	9.57500	104.52256				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			9.94500	97.80602	9.94500	97.77994				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			10.67000	99.42165	10.67000	99.39326				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			10.67000	92.36555	10.67000	92.33918				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	100.88241				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.80222				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.63372				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	9.76704	100.00000	9.74285				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.90530				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.33325				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	101.48459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79098				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	9.30731	100.00000	9.28426				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	11.87207	100.00000	11.84267				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.28000	98.29114	11.28000	100.19843				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
DEN38I On 10/06/2018 Spot Bond			100.00000	13.98969	100.00000	13.95505				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	5.92206	100.00000	5.90740				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	14.71043	100.00000	14.67400				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond			100.00000		0.00000	101.41559				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			7.87000	99.48760	7.87000	99.46639				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2015 Spot Bond			100.00000		0.00000	100.75762				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	100.61755				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	100.90595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	64.02973	100.00000	63.87461				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	100.62424				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	99.97916				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	103.35427				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	102.98195				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	99.76323				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.47921				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	102.72170				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	100.55262				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.41643				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.04178				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			8.50500	103.09834	8.50500	103.07475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.32500	111.26641	7.32500	111.24441			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			8.34500	108.46695	8.34500	108.44286			0.00	0	1,790,000,000
Total DV22 SPOT									0.00	0	1,790,000,000
Total For DV22									0.00	0	1,790,000,000
DV23 On 27/02/2023 Spot Bond			9.00500	109.29848	9.00500	109.27232		167,992,777,500.00		18,655,500	1,129,655,500
Total DV23 SPOT								167,992,777,500.00		18,655,500	1,129,655,500
Total For DV23								167,992,777,500.00		18,655,500	1,129,655,500
DV24 On 18/02/2024 Spot Bond			9.20500	106.72079	9.20500	106.69470			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			9.32500	109.94630	9.32500	109.91908			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.28272			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC006 On 29/06/2015 Spot Bond				100.00000	0.00000	100.18154			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.43616			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.90207			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC009 On 11/06/2015 Spot Bond				100.00000	0.00000	100.48521			0.00	0	0
Total DVC009 SPOT									0.00	0	0
Total For DVC009									0.00	0	0
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.49244			0.00	0	0
Total DVC010 SPOT									0.00	0	0
Total For DVC010									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.07120			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.39491				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.61686				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			7.83500	131.04385	7.83500	131.01650				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	91.83518				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			2.31000	99.71333	2.31000	114.65740				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	100.93256	1.20000	134.46276				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			2.03500	124.17830	2.03000	124.23416				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	111.67281	2.04000	111.66005				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.05000	112.64764	2.05000	112.63486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.15000	102.96569	2.15000	102.95367				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			2.29000	100.08203	2.29000	115.07853				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.40500	109.63134	9.40500	109.60397				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			9.25500	110.29651	9.25500	110.26895				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.72000	103.79773	9.72000	103.77052				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			9.95000	95.53785	9.95000	97.74767				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			10.10000	106.68985	10.10000	105.01058				0.00	0	4,353,332,900
Total EMM05 SPOT										0.00	0	4,353,332,900
Total For EMM05										0.00	0	4,353,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.07583				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.31968				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	100.54650				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	101.33694				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.28542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC1: On 19/02/2015 Spot Bond				100.00000	0.00000	100.94911				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC1: On 05/11/2015 Spot Bond				100.00000	0.00000	101.21695				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1: On 19/05/2015 Spot Bond				100.00000	0.00000	101.39726				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	83.41994	100.00000	83.16867				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	97.99655	100.00000	97.75156				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	101.06844	11.25500	101.03886				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	101.86112				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	100.58510				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.20045				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			9.72000	99.25574	9.72000	99.22987				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.01647				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	100.89142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.13591				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.20645				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02691				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.06896				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.01851				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.05355				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.03719				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02306				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.05000	103.22596	7.05000	103.20632				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 ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.67000	106.54022	7.67000	106.51820			96,737,875,000.00	12,612,500	5,806,612,500
Total ES18 SPOT									96,737,875,000.00	12,612,500	5,806,612,500
Total For ES18									96,737,875,000.00	12,612,500	5,806,612,500
ES23 On 25/01/2023 Spot Bond			8.37500	113.93074	8.37500	113.90534			6,266,175,000.00	748,200	5,407,158,900
Total ES23 SPOT									6,266,175,000.00	748,200	5,407,158,900
Total For ES23									6,266,175,000.00	748,200	5,407,158,900
ES26 On 02/04/2026 Spot Bond			8.66500	96.33747	8.66500	96.31502			157,943,887,000.00	18,227,800	4,299,727,800
Total ES26 SPOT									157,943,887,000.00	18,227,800	4,299,727,800
Total For ES26									157,943,887,000.00	18,227,800	4,299,727,800
ES33 On 15/09/2033 Spot Bond			9.24500	86.99780	9.38500	85.89764			173,499,990,500.00	18,766,900	138,721,766,900
Total ES33 SPOT									173,499,990,500.00	18,766,900	138,721,766,900
Total For ES33									173,499,990,500.00	18,766,900	138,721,766,900
ES42 On 25/04/2042 Spot Bond			9.43500	92.64154	9.43500	92.61808			0.00	0	19,500,000,000
Total ES42 SPOT									0.00	0	19,500,000,000
Total For ES42									0.00	0	19,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.07212			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.10596			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.95658			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	99.78415			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.21664			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.02868			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	102.29849			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.78253				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	100.93432				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	100.71914				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.10142	100.00000	12.07211				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	11.77725	100.00000	11.74872				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.49736				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.12424				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	100.55562				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	100.59440				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			9.24000	98.03258	9.24000	98.00825				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	100.54047				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	100.54040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62362				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	103.82262				0.00	460,000,000	460,000,000
Total FRB11 SPOT										0.00	460,000,000	460,000,000
Total For FRB11										0.00	460,000,000	460,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.84623				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	100.86023				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			10.00500	100.99035	10.00500	100.97360				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			10.09000	106.70804	10.09000	106.67918				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.42048				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			2.26000	131.82271	2.26000	132.69125				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.21000	126.97075	2.21000	274.60201				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			2.36500	105.36316	2.36500	111.98657				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	103.31723	2.37000	162.81375				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.19000	119.73411	2.19000	219.27003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.50500	108.19821	7.50500	108.17618				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			7.74900	64.42770	7.74900	63.82188				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			9.44300	41.30073	9.44300	40.41397				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	39.99666	9.68000	39.08691				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	87.52998	100.00000	87.32057				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	89.57777	100.00000	89.37556				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	100.99674				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.44529				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38574				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42332				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.40118	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.40118	7.47000	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 FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40969				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.39033				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.49637				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40294				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.32230	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.42857				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.52829				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.51269				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	17.24952	100.09221	17.20677				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.36553				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	111.74280				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.49540				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.54921				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.41406				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.41867				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.38248				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	100.38267				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.50154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	100.37591				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	61.97008	13.22500	61.94769				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.35424				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.35469				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	100.53227				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	100.37094				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			3.59500	97.04088	3.59500	100.38137				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.38718				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	100.38718				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	101.11144				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	100.20868				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	98.44146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.36462				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.35604				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	101.63619				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.41734				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.25082				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	101.61918				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	101.81631				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	100.47921				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.37907				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	103.09554				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.35198				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	100.38267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188:On 20/03/2019 Spot Bond				100.00000	0.00000	100.38267				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189:On 14/03/2016 Spot Bond				100.00000	0.00000	100.47481				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190:On 02/04/2017 Spot Bond				100.00000	0.00000	100.12720				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191:On 02/04/2019 Spot Bond				100.00000	0.00000	100.13404				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192:On 08/04/2016 Spot Bond				100.00000	0.00000	100.31965				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193:On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193:On 08/04/2016 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194:On 20/06/2024 Spot Bond				100.00000	0.00000	100.40429				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195:On 09/04/2016 Spot Bond				100.00000	0.00000	99.98143				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	100.30317				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	99.92598				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	99.92577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.84421				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.67403				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	101.84421				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	101.66722				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	101.43119				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	101.51672	8.75000	101.49284				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	104.31608				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	9.51368	100.00000	9.49012				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	8.68553	100.00000	8.66402				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	100.02764				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	1.51442	100.00000	1.51067				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.40082				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 29/10/2017 Spot Bond			100.00000	18.92928	100.00000	18.88342				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.36829				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	9.38070	100.00000	9.35748				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	18.11608	100.00000	18.07220				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.36826				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	10.00811	100.00000	9.98387				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.36488				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.29570				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.44203				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.35341				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			3.07000	99.31438	3.07000	126.08077				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	101.20992				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.19386			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	101.19386			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	101.09049			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	0.00000	100.38033			0.00	0	0
Total FRC226 SPOT									0.00	0	0
Total For FRC226									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.41539			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.41314			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	100.66961			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	101.64022			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			3.60000	116.65509	3.60000	121.96018			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.42046			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.42458			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			3.65000	107.22698	3.65000	121.57951			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			3.63000	104.83930	3.63000	121.73162			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.06000	101.95119	3.06000	127.37084			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.13000	101.32724	3.13000	134.75279			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	101.84047			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.36732			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.41775			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.48542			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.46806			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.39303			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.39259			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	100.45857			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD01 On 22/12/2018 Spot Bond			100.00000	10.76619	100.00000	10.73952				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	36.09477	100.00000	36.00539				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	77.78662	100.00000	77.56811				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	20.32545	100.00000	20.27512				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12 On 20/03/2018 Spot Bond			100.00000	5.77704	100.00000	5.76273				0.00	0	0
Total FRD12U SPOT										0.00	0	0
Total For FRD12U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	10.60359	100.00000	10.57733				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			5.20000	152.43585	5.20000	152.40547				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.23150				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.62302				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.80697				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.04183				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	99.58376				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.16073				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	99.87105				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.99800	83.60297	1.99800	105.85517				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.41000	103.54866	2.41000	136.11692				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.57907				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	102.19581	10.38000	102.16735				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	102.19581	10.38000	102.16735				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.70892				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.55000	101.21125	2.55000	109.86931				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.50000	210.57039	2.50000	209.78633				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.52000	110.46349	2.52000	110.44955				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.00164				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			2.53000	209.68386	2.53000	208.89533				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	101.86866				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			2.45000	111.15134	2.45000	111.13752				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			2.61000	108.73386	2.61000	108.71987				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.17887				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	48.05100				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	101.14739				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.71500	106.73631	2.71500	106.74327				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.65000	113.80072	2.65000	260.21292				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.70000	112.13910	2.70000	258.38275				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.38000	97.78347	2.38000	97.90988				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.73000	160.29905	2.73000	203.07197				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.33000	125.86748	2.33000	272.21507				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.22000	126.87837	2.22000	274.40216				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.94000	120.43318	2.94000	260.45793				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.73000	101.33725	2.73000	128.80841				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.56345				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.26000	132.70708	2.26000	128.63399				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.79544				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.01998				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.40650				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			2.39000	109.90115	2.39000	109.88767				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	22.81628	104.97509	22.75728				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS73 On 12/06/2017 Spot Bond			101.07593	26.62963	101.07593	26.56305			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	19.68709	100.44759	19.63815			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	25.10551	100.76967	25.04291			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.02000	119.61885	2.02000	119.60530			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			2.31000	98.11131	2.31000	112.53986			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	98.68456			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.34000	97.84795	2.34000	112.23769			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	100.97687			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			2.42000	125.04753	2.42000	342.64887			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.24867			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.90951			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			6.16500	103.25878	6.16500	103.24153			0.00	0	2,317,700,000
Total FRX15 SPOT									0.00	0	2,317,700,000
Total For FRX15									0.00	0	2,317,700,000
FRX16 On 15/09/2016 Spot Bond			7.57500	103.20504	7.57500	103.18385			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			7.97500	103.94910	7.97500	103.92665			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			8.13000	109.15478	8.13000	109.13088			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.60000	102.90633	8.60000	102.88240			0.00	0	960,000,000
Total FRX19 SPOT									0.00	0	960,000,000
Total For FRX19									0.00	0	960,000,000
FRX20 On 01/10/2020 Spot Bond			8.80500	102.13726	8.80500	102.11308			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.38500	93.62442	9.38500	93.60070			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			9.43000	109.25407	9.43000	109.22642			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			9.77000	98.29228	9.77000	100.69496			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			10.21500	98.02434	10.21500	97.99781		408,600,000,000.00		40,000,000	40,000,000
Total FRX31 SPOT								408,600,000,000.00		40,000,000	40,000,000
Total For FRX31								408,600,000,000.00		40,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			10.03500	82.65637	10.03500	82.63414			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.32834			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.33293			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.34438			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.36274			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.37650			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.43603			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.91492			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	100.95476			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	100.79915			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.99068			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.03057			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.06381			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.20993			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.06083			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.10563			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			8.94500	103.39937	8.94500	103.37451			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	101.44966			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.59764	100.00000	9.57388			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	16.65477	100.00000	16.61353			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	10.45781	100.00000	10.43039			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.42745				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	101.45723				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	101.51481				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.58626				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	101.68545				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.78133				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	99.86458				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	101.44139				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.53103				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	100.58215				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.05230			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.30991			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	100.84290			0.00	0	0
Total GSIS02 SPOT									0.00	0	0
Total For GSIS02									0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.18567			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.30360			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.85276			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.03991	100.00000	10.01560			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.01509			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	100.49902			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	101.36699			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.38316			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	101.49390				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	101.46330				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.70140				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.40643	102.62885	7.40643	98.87749				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.77794				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			8.40666	102.37200	8.40666	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.87634			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			8.85694	102.47128	8.85694	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	101.99659			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	99.77472			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	99.84682			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	99.84108			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.34871			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF05 On 17/02/2017 Spot Bond			8.97500	105.59965	8.97500	105.57447			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			8.07000	111.69042	8.07000	111.66641			0.00	0	850,000,000
Total HWAY20 SPOT									0.00	0	850,000,000
Total For HWAY20									0.00	0	850,000,000
HWAY2 On 07/12/2023 Spot Bond			2.03000	128.64738	2.03000	278.22945			0.00	0	1,600,000,000
Total HWAY23 SPOT									0.00	0	1,600,000,000
Total For HWAY23									0.00	0	1,600,000,000
HWAY2 On 07/12/2024 Spot Bond			2.03000	131.50237	2.03000	284.40404			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			9.34000	103.25885	9.34000	103.23324			0.00	0	3,763,600,000
Total HWAY34 SPOT									0.00	0	3,763,600,000
Total For HWAY34									0.00	0	3,763,600,000
HWAY3 On 31/07/2035 Spot Bond			9.34000	103.24475	9.34000	103.21914			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	82.76644	100.00000	82.57919			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	21.49798	100.00000	21.44475			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	54.12410	100.00000	65.99685			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	25.86496	100.00000	30.70864			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	23.67546	100.00000	23.61810			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	84.09588	100.00000	83.90562			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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			1.73000	118.57827	1.70000	118.88726		2,612,930,931,000.00	1,510,364,700	73,345,626,200	
Total I2025 SPOT								2,612,930,931,000.00	1,510,364,700	73,345,626,200	
Total For I2025								2,612,930,931,000.00	1,510,364,700	73,345,626,200	
I2038 On 31/01/2038 Spot Bond			1.77000	126.24461	1.79000	125.77667		19,495,895,277,000.00	11,014,630,100	102,218,945,600	
Total I2038 SPOT								19,495,895,277,000.00	11,014,630,100	102,218,945,600	
Total For I2038								19,495,895,277,000.00	11,014,630,100	102,218,945,600	
I2046 On 31/03/2046 Spot Bond			1.79000	127.17523	1.79000	127.16162		14,340,254,924,000.00	8,011,315,600	68,068,813,000	
Total I2046 SPOT								14,340,254,924,000.00	8,011,315,600	68,068,813,000	
Total For I2046								14,340,254,924,000.00	8,011,315,600	68,068,813,000	
I2050 On 31/12/2050 Spot Bond			1.82000	135.19291	1.81000	135.51351		10,145,059,470,000.00	5,574,208,500	23,855,450,000	
Total I2050 SPOT								10,145,059,470,000.00	5,574,208,500	23,855,450,000	
Total For I2050								10,145,059,470,000.00	5,574,208,500	23,855,450,000	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	97.65000		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	103.87024	7.39500	103.84947		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.80254		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.69213		0.00	0	0	
Total IBL14 SPOT								0.00	0	0	
Total For IBL14								0.00	0	0	
IBL21 On 15/03/2016 Spot Bond			8.07500	104.60998	8.07500	104.58710		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			7.84500	109.11331	7.84500	109.09012		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			7.89500	103.77871	7.89500	103.75688		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.35711				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			1.90000	101.05773	1.90000	130.32566				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			2.33000	103.92929	2.33000	132.10452				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.23950				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.73660				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			7.96500	104.60096	7.96500	104.57851				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	100.68971				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.43273				0.00	2,000,000,000	1,000,000,000
Total IBL42 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL42										0.00	2,000,000,000	1,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.14545				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100				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			8.57000	98.53420	8.57000	98.51149				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			9.02000	92.86700	9.02000	92.84474				0.00	0	2,460,000,000
Total IBL46 SPOT										0.00	0	2,460,000,000
Total For IBL46										0.00	0	2,460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.35221				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.04500	99.99325	8.04500	99.97159				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			9.07000	104.09752	9.07000	104.04880				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.22469				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	101.37215				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	102.24754	7.90000	102.22602				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			8.35000	102.83525	8.35000	102.81239				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.51313				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.07854				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			7.61500	105.15986	7.61500	105.13850				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			8.31000	106.69085	8.31000	106.66724				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			9.42500	109.02024	9.42500	108.99296				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.16104			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	101.47203			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.39439			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.42353			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	101.45253			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	0.00683	100.00000	0.00681			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	101.58312			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.56378			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			8.65500	100.37856	8.65500	100.35519			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	100.90986			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	100.94029			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			9.67000	100.43977	9.67000	100.41358			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond			5.00000	101.11487	5.00000	101.10120			0.00	0	0
Total IDCP01 SPOT											0.00	0	0
Total For IDCP01											0.00	0	0
IDCP02	On 19/04/2015	Spot Bond			5.00000	101.11487	5.00000	101.10120			0.00	0	0
Total IDCP02 SPOT											0.00	0	0
Total For IDCP02											0.00	0	0
IDCP03	On 31/01/2017	Spot Bond			5.00000	102.19783	5.00000	102.18411			0.00	0	0
Total IDCP03 SPOT											0.00	0	0
Total For IDCP03											0.00	0	0
IDCP04	On 19/10/2017	Spot Bond			5.00000	101.11874	5.00000	101.10502			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	101.28829	4.00000	101.27720			0.00	0	0
Total IDCP05 SPOT											0.00	0	0
Total For IDCP05											0.00	0	0
IDCP06	On 17/10/2019	Spot Bond			4.00000	100.91816	4.00000	100.90718			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	40.14514	100.00000	40.04573			0.00	0	0
Total IDW01U SPOT											0.00	0	0
Total For IDW01U											0.00	0	0
IDW02L	On 30/06/2016	Spot Bond			100.00000	39.98702	100.00000	39.88800			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	39.98702	100.00000	39.88800			0.00	0	0
Total IDW03U SPOT											0.00	0	0
Total For IDW03U											0.00	0	0
IFM01	On 31/03/2016	Spot Bond			9.20000	107.16884	9.20000	107.14237			0.00	0	0
Total IFM01 SPOT											0.00	0	0
Total For IFM01											0.00	0	0
IHL03	On 17/05/2017	Spot Bond				100.00000	0.00000	101.22796			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	7.78109	100.00000	7.76182			0.00	0	0
Total IKH1D SPOT											0.00	0	0
Total For IKH1D											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.92427			0.00	0	0
Total IM1002 SPOT									0.00	0	0
Total For IM1002									0.00	0	0
IM1004 On 13/04/2015 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total IM1004 SPOT									0.00	0	0
Total For IM1004									0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	95.54974	100.00000	95.30026			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			8.82500	102.83388	8.82500	102.80942			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.23684			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	15.30001	100.00000	15.26295			0.00	0	0
Total IN191U SPOT									0.00	0	0
Total For IN191U									0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	77.78662	100.00000	77.56811			0.00	0	0
Total IN253U SPOT									0.00	0	0
Total For IN253U									0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828			0.00	0	0
Total IN262U SPOT									0.00	0	0
Total For IN262U									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	10.32871	100.00000	10.30369			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	17.09123	100.00000	17.03978			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	1.17467	100.00000	1.17242			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	8.51861	100.00000	8.49752			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN281U On 28/11/2019 Spot Bond			100.00000	9.59644	100.00000	9.57185				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	85.48009	100.00000	85.28037				0.00	0	0
Total IN285U SPOT										0.00	0	0
Total For IN285U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.52616	100.00000	10.45731				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	27.47896	100.00000	27.41091				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
INA502 On 06/01/2015 Spot Bond			6.25000	99.94866	6.25000	99.96577				0.00	0	0
Total INA502 SPOT										0.00	0	0
Total For INA502										0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.25000	99.93155	6.25000	99.86320				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			6.25000	99.81200	6.25000	99.74381			125,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total INA504 SPOT									125,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For INA504									125,000,000,000,000.00	20,000,000,000	10,000,000,000	
INA505 On 27/01/2015 Spot Bond			6.25000	99.69273	6.25000	99.62470				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	99.56695	6.35000	99.49801				0.00	0	0
Total INA506 SPOT										0.00	0	0
Total For INA506										0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.35000	99.44637	6.35000	99.37760				0.00	0	0
Total INA507 SPOT										0.00	0	0
Total For INA507										0.00	0	0
INA508 On 17/02/2015 Spot Bond			6.35000	99.32608	6.35000	99.25747				0.00	0	0
Total INA508 SPOT										0.00	0	0
Total For INA508										0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.35000	99.20608	6.35000	99.13764				0.00	0	0
Total INA509 SPOT										0.00	0	0
Total For INA509										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA511 On 10/03/2015 Spot Bond			6.45000	98.95085	6.45000	98.88169			0.00	0	0
Total INA511 SPOT									0.00	0	0
Total For INA511									0.00	0	0
INA515 On 07/04/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		700,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total INA515 SPOT								10,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total For INA515								10,000,000,000,000.00	7,000,000,000	7,000,000,000	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.20733			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			11.01960	101.48653	11.01960	100.99249			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			11.01960	100.25526	11.01960	100.22836			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.40181			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.39442			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	101.73708	6.50000	101.71920			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.39844			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.37972			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	100.47461			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	99.92225			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.38214			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	100.67532			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.18874			0.00	0	0
Total ING241 SPOT									0.00	0	0
Total For ING241									0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.06415			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	100.93410			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	100.92370			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	99.93326			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	101.52245			0.00	0	0
Total ING263 SPOT									0.00	0	0
Total For ING263									0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	102.11726			0.00	0	0
Total ING270 SPOT									0.00	0	0
Total For ING270									0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	99.06856			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	97.61316			0.00	0	0
Total ING274 SPOT									0.00	0	0
Total For ING274									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.73219			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.61615			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	98.91599	100.00000	98.64865			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	100.00654			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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	99.90227			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	99.90092			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			8.58500	102.53738	8.58500	102.51370			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.12622			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.12918			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.13119			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	101.73527			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.82374			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.80537			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			9.45500	100.87311	9.45500	100.84738			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.39800			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			8.53500	105.71944	8.53500	105.69503			0.00	0	1,580,000,000
Total IPL6 SPOT									0.00	0	1,580,000,000
Total For IPL6									0.00	0	1,580,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01232			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	99.91972			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.33175			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.40911			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	101.36696	8.57500	101.34403			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	101.95594			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	100.75089			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.42000	97.03847	3.42000	126.96353				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.55000	143.04684	3.55000	143.02471				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.14310				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	99.91191				0.00	2,400,000,000	1,200,000,000
Total IV023 SPOT										0.00	2,400,000,000	1,200,000,000
Total For IV023										0.00	2,400,000,000	1,200,000,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.98759				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.63396				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.23894				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			3.70000	98.61015	3.70000	99.45553				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			3.70000	98.52794	3.70000	105.77524				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	100.69175				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.36554				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			10.19000	112.35994	10.19000	112.32910				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	102.02705			0.00	0	0
Total IV09 SPOT												0.00	0	0
Total For IV09												0.00	0	0
IV19A	On	31/03/2028	Spot Bond			3.65000	141.50275	3.65000	141.48047			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	99.98288	6.25000	99.94866			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			6.25000	99.89737	6.25000	99.82906			0.00	0	0
Total IVA503 SPOT												0.00	0	0
Total For IVA503												0.00	0	0
IVA504	On	22/01/2015	Spot Bond			6.25000	99.77789	6.25000	99.70975			0.00	0	0
Total IVA504 SPOT												0.00	0	0
Total For IVA504												0.00	0	0
IVA505	On	22/01/2015	Spot Bond			6.25000	99.77789	6.25000	99.59072			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	99.53247	6.35000	99.46358			0.00	0	0
Total IVA506 SPOT												0.00	0	0
Total For IVA506												0.00	0	0
IVA507	On	12/02/2015	Spot Bond			6.35000	99.41197	6.35000	99.34325			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			6.35000	99.29176	6.35000	99.22320			0.00	0	0
Total IVA508 SPOT												0.00	0	0
Total For IVA508												0.00	0	0
IVA509	On	26/02/2015	Spot Bond			6.35000	99.17185	6.35000	99.10345			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	99.03744	6.45000	98.96816			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	98.91626	6.45000	98.84714			0.00	0	0
Total IVA511 SPOT												0.00	0	0
Total For IVA511												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.26829			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.99724			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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	101.73622			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00950			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	100.95087			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	100.99964			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	100.78679			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	99.92198			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	99.92144			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	99.92037			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	99.92520			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.69046				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.49135				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.41888				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.05861				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	100.82048				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	100.81231				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.01459				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	99.98292				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	101.54467				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.33639				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.38920				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.19324				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.19807			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.19807			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.91000	101.21591	8.91000	101.19192			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	11.47126	100.00000	11.44600			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.22924	100.00000	9.20688			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	99.79901			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			9.07500	105.62056	9.07500	105.59509			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	101.52023			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	101.11906			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	100.46500			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	102.91722			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	101.48234			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.69706				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.37500	101.58416	7.37500	101.56395				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.39695				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.05243				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	100.78423				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	92.87375	100.00000	92.64156				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	101.52352				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	98.08916	100.00000	97.83036				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	99.62226				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	36.90329	100.00000	36.81389				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.22006				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	96.28061	100.00000	96.03117				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG10l On 29/01/2015 Spot Bond			100.00000	101.42260	100.00000	101.15985			0.00	0	0
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11l On 04/02/2015 Spot Bond			100.00000	94.90817	100.00000	94.66606			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	85.79713	100.00000	85.59944			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	100.51530			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	100.53411			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	100.67482			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	60.82179	100.00000	60.67445			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.08853			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	101.69965			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.32000	142.91823	8.32000	142.88605			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.33476			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.31725			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.44233				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.77880				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.32420				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	102.23761				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			10.02000	99.57961	10.02000	99.55271				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.45301				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			8.64500	100.86905	8.64500	100.84585				0.00	0	3,530,000,000
Total LGL02 SPOT										0.00	0	3,530,000,000
Total For LGL02										0.00	0	3,530,000,000
LGL03 On 03/04/2018 Spot Bond			8.69500	75.95870	8.69500	99.09651				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			9.20000	103.51914	9.20000	103.49384				0.00	0	720,000,000
Total LGL04 SPOT										0.00	0	720,000,000
Total For LGL04										0.00	0	720,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.63378				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.72545				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	101.47332	9.89500	101.44640				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.78990			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.30625			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.04384			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	103.14082			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	103.36801			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	99.98271			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	99.98221			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	99.51607			0.00	0	0
Total MAQ061 SPOT									0.00	0	0
Total For MAQ061									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	101.04303			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	99.79566			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	98.95969			0.00	0	0
Total MAQ064 SPOT									0.00	0	0
Total For MAQ064									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.44578			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ06 On 24/04/2015 Spot Bond			100.00000	77.65957	100.00000	0.00000			0.00	0	0
Total MAQ066 SPOT									0.00	0	0
Total For MAQ066									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.33214			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.34947			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.21698			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	99.93154			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.31200			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	100.98069			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.40638			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	100.77867			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	101.10678			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	99.88246			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	99.90407			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	101.16370			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	101.18934			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.21640			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	100.56065			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	92.84140	100.00000	92.60987			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	34.26352	100.00000	34.17867			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	83.52403	100.00000	83.33333			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	17.06912	100.00000	17.02777			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	18.25922	100.00000	18.21498			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	18.35838	100.00000	18.31390			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	17.61680	100.00000	17.57412			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			8.57000	103.71912	8.57000	103.69522			0.00	0	580,000,000
Total MBSA01 SPOT									0.00	0	580,000,000
Total For MBSA01									0.00	0	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
MBSA0 On 15/04/2019 Spot Bond			8.59000	103.18567	8.59000	103.16184			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	100.56918			0.00	0	0
Total MBSA03 SPOT									0.00	0	0
Total For MBSA03									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	99.90898			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	101.91566			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.06194			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.06460			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			7.78000	103.53726	7.78000	103.51555			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			8.56000	102.69075	8.56000	102.66697			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			9.33000	103.54308	9.33000	103.51699			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.33061			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.34210			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			9.37000	103.87586	9.37000	103.84914			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01 On 15/09/2015 Spot Bond			7.54500	103.32689	7.54500	103.30575			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	100.87149			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			8.70500	101.11874	8.70500	101.09507			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.45334			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			9.20500	109.07153	9.20500	107.10460		736,400,000,000.00		80,000,000	440,000,000
Total MMIG02 SPOT								736,400,000,000.00		80,000,000	440,000,000
Total For MMIG02								736,400,000,000.00		80,000,000	440,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.87404			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	22.59089	100.00000	22.53494			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.04631			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			8.40500	101.08752	8.40500	101.06467			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	100.81815	7.49500	100.79800			0.00	0	0
Total MTN03 SPOT									0.00	0	0
Total For MTN03									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.39500	103.74785	8.39500	103.72466			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	6.97243	100.89771	6.95540			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A302	On 14/08/2020	Spot Bond			100.61875	7.06347	100.61875	7.04625			0.00	0	0
Total N4A302 SPOT											0.00	0	0
Total For N4A302											0.00	0	0
N4A305	On 14/08/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT											0.00	0	0
Total For N4A305											0.00	0	0
N4A308	On 14/08/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT											0.00	0	0
Total For N4A308											0.00	0	0
N4A311	On 14/08/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT											0.00	0	0
Total For N4A311											0.00	0	0
N4A405	On 14/08/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT											0.00	0	0
Total For N4A405											0.00	0	0
N4A408	On 14/08/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT											0.00	0	0
Total For N4A408											0.00	0	0
N4A411	On 14/08/2020	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT											0.00	0	0
Total For N4A411											0.00	0	0
N4A502	On 14/08/2020	Spot Bond				100.00000	0.00000	101.11887			0.00	0	0
Total N4A502 SPOT											0.00	0	0
Total For N4A502											0.00	0	0
N4B508	On 14/08/2020	Spot Bond				100.00000	0.00000	101.20880			0.00	0	0
Total N4B508 SPOT											0.00	0	0
Total For N4B508											0.00	0	0
N4C508	On 14/08/2020	Spot Bond				100.00000	0.00000	101.31343			0.00	0	0
Total N4C508 SPOT											0.00	0	0
Total For N4C508											0.00	0	0
N4D68U	On 14/08/2020	Spot Bond			100.00000	0.67617	100.00000	0.67454			0.00	0	0
Total N4D68U SPOT											0.00	0	0
Total For N4D68U											0.00	0	0
N4E68U	On 14/08/2020	Spot Bond			100.00000	0.67617	100.00000	0.67454			0.00	0	0
Total N4E68U SPOT											0.00	0	0
Total For N4E68U											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			8.79000	98.18293	8.79000	98.15961			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.59000	102.17631	7.59000	102.15562			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			8.89000	101.15288	8.89000	101.12858			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			8.65500	106.29769	8.65500	106.27281			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 20/02/2015 Spot Bond				100.00000	0.00000	100.96683			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			9.12500	106.69497	9.12500	106.66868			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.04666			0.00	0	2,600,000
Total NBK13B SPOT									0.00	0	2,600,000
Total For NBK13B									0.00	0	2,600,000
NBK14 On 26/06/2021 Spot Bond			9.01500	101.69764	9.01500	101.62577			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	100.97209			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.11215			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	101.60226			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17 On 28/11/2016 Spot Bond				100.00000	0.00000	100.90278			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.17320			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.19778			0.00	600,000,000	300,000,000
Total NBK19B SPOT									0.00	600,000,000	300,000,000
Total For NBK19B									0.00	600,000,000	300,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.20032			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.11589			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	105.43278	7.36500	105.41171			0.00	0	790,000,000
Total NBK2A SPOT									0.00	0	790,000,000
Total For NBK2A									0.00	0	790,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.43835			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.39000	115.19609	8.39000	115.16994			0.00	0	1,520,000,000
Total NBK3A SPOT									0.00	0	1,520,000,000
Total For NBK3A									0.00	0	1,520,000,000
NBK4 On 28/10/2024 Spot Bond			10.49500	37.60471	10.49500	37.59443			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	102.78569	7.29500	102.76555			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	101.86043			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.81053			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			7.68500	104.65945	7.68500	104.63765			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.32045			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.13345			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	100.55221			0.00	0	0
Total NCLN54 SPOT									0.00	0	0
Total For NCLN54									0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.02075			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	99.85375			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	100.82798			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	93.97588			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	100.76627			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	101.55396			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.52036			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	90.35048			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	100.15969				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.14065				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.35700				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.33864				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				100.00000	0.00000	100.71227				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.32736				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.31622				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.31598				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8: On 31/01/2017 Spot Bond				100.00000	0.00000	101.37571				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.36462				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.66500	108.14064	9.66500	109.12545				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.36236				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			9.70000	106.86849	9.70000	107.99494			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.36462			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.32754			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.36691			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.36824			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.37275			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	104.89965	8.08500	104.87669			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	101.77319			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	99.53175			0.00	290,000,000	290,000,000
Total NED14 SPOT									0.00	290,000,000	290,000,000
Total For NED14									0.00	290,000,000	290,000,000
NED15 On 08/04/2024 Spot Bond			9.77000	106.08843	9.77000	106.88314		977,000,000,000.00	100,000,000	100,000,000	200,000,000
Total NED15 SPOT								977,000,000,000.00	100,000,000	100,000,000	200,000,000
Total For NED15								977,000,000,000.00	100,000,000	100,000,000	200,000,000
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	101.83767			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	102.07547			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.03278			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			9.90000	118.24410	9.90000	118.21255			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	104.77728			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.23312			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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			2.23000	168.57849	2.23000	168.55844			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			2.56000	96.43749	2.56000	139.19504			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			8.42000	108.33805	8.42000	108.31377			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	100.53660			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.05000	106.97877	9.05000	107.16684			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.90802			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.96016			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.85912				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	100.88973				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	100.87139				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			9.25000	106.97726	9.25000	108.69374				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	100.88979				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	100.90806				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	100.89584				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			9.45000	106.97593	9.45000	107.15841				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	100.93260				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	100.92029				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.92641				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.15210				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.07776				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	100.94473				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.25000	114.40816	8.25000	114.38274				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.05500	119.94723	9.05500	119.91788				0.00	0	300,000,000
Total NRA022 SPOT										0.00	0	300,000,000
Total For NRA022										0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.12500	172.62436	2.12500	172.60430				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.76000	120.04303	9.76000	120.01160				0.00	0	2,920,000,000
Total NRA028 SPOT										0.00	0	2,920,000,000
Total For NRA028										0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.08300				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	101.86553				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.38467				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.65178				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	100.87527				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	100.98796				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.21923				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	17.61378	100.00000	17.57111				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	66.18710	100.00000	66.02676				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	102.96079	7.38500	102.94028		7,385,000,000,000.00		1,000,000,000	8,860,000,000	
Total OML01 SPOT								7,385,000,000,000.00		1,000,000,000	8,860,000,000	
Total For OML01								7,385,000,000,000.00		1,000,000,000	8,860,000,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.95496				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			9.57000	99.09520	9.57000	99.84812				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	24.85225	100.00000	24.79205				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.93000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.11555				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	101.46516				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	100.71150				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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	100.59593			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	101.73523			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	100.36716			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	100.33748			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	101.63027			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.30500	102.78220	9.30500	102.81699			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	101.43394			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	101.47376			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.49167			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.53149			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.70263			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.74243			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	101.55282			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			7.74000	43.54503	7.74000	43.53595			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	108.95394	6.39500	108.93499		914,854,966,098,000.00	143,057,852,400	653,567,852,400	
Total R158 SPOT								14,854,966,098,000.00	143,057,852,400	653,567,852,400	
Total For R158								14,854,966,098,000.00	143,057,852,400	653,567,852,400	
R158P On 15/09/2015 Spot Bond			6.47500	95.76201	6.47500	95.74516		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			6.57500	115.14485	6.57500	115.12427		192,873,631,655,000.00	181,425,647,400	512,352,999,700	
Total R159 SPOT								192,873,631,655,000.00	181,425,647,400	512,352,999,700	
Total For R159								192,873,631,655,000.00	181,425,647,400	512,352,999,700	
R159P On 15/09/2016 Spot Bond			6.40500	89.95244	6.40500	89.93678		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			7.78000	121.45430	7.92000	120.21021		777,892,901,366,000.00	999,729,164,700	616,841,394,700	
Total R186 SPOT								777,892,901,366,000.00	999,729,164,700	616,841,394,700	
Total For R186								777,892,901,366,000.00	999,729,164,700	616,841,394,700	
R187P On 21/12/2026 Spot Bond			7.66000	40.73386	7.66000	40.72545		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			7.58000	38.16307	7.58000	38.15527		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.72000	284.64136	1.72000	284.61142		1,380,739,804,000.00	802,755,700	23,014,137,600	
Total R197 SPOT								1,380,739,804,000.00	802,755,700	23,014,137,600	
Total For R197								1,380,739,804,000.00	802,755,700	23,014,137,600	
R202 On 07/12/2033 Spot Bond			1.69000	235.71119	1.70000	235.34404		19,729,013,525,000.00	11,673,972,500	173,427,773,500	
Total R202 SPOT								19,729,013,525,000.00	11,673,972,500	173,427,773,500	
Total For R202								19,729,013,525,000.00	11,673,972,500	173,427,773,500	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.20000	132.16297	1.20000	132.15099			4,914,441,120,000.00	4,095,367,600	20,373,124,700
Total R211 SPOT												4,914,441,120,000.00	4,095,367,600	20,373,124,700
Total For R211												4,914,441,120,000.00	4,095,367,600	20,373,124,700
R212	On	31/01/2022	Spot Bond			1.72000	137.33341	1.76000	136.96995			32,018,248,748,000.00	18,615,260,900	89,877,749,400
Total R212 SPOT												32,018,248,748,000.00	18,615,260,900	89,877,749,400
Total For R212												32,018,248,748,000.00	18,615,260,900	89,877,749,400
R213	On	28/02/2031	Spot Bond			8.23000	91.64037	8.37500	90.44848			830,634,561,969,000.00	100,927,650,300	397,831,177,800
Total R213 SPOT												830,634,561,969,000.00	100,927,650,300	397,831,177,800
Total For R213												830,634,561,969,000.00	100,927,650,300	397,831,177,800
R214	On	28/02/2041	Spot Bond			8.57500	80.83597	8.57500	80.81722			238,248,715,765,000.00	377,638,334,200	584,849,534,200
Total R214 SPOT												238,248,715,765,000.00	377,638,334,200	584,849,534,200
Total For R214												238,248,715,765,000.00	377,638,334,200	584,849,534,200
R227C	On	15/03/2015	Spot Bond			6.63500	98.83222	6.63500	98.81447			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			6.47500	95.76201	6.47500	95.74516			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			6.39500	92.84378	6.39500	92.82764			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			6.40500	89.95244	6.40500	89.93678			0.00	0	0
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R327C	On	21/06/2015	Spot Bond			6.54500	97.16017	6.54500	97.14324			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			6.41500	94.19089	6.41500	94.17455			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			6.39500	91.28921	6.39500	91.27343			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			6.45500	88.36058	6.45500	88.34516			0.00	0	0
Total R330C SPOT												0.00	0	0
Total For R330C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R331C On 21/06/2017 Spot Bond			6.82000	84.86089	6.82000	84.84526			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			6.87000	81.94569	6.87000	81.93048			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			7.14500	78.50191	7.14500	78.48677			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			7.12500	75.85197	7.12500	75.83738			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			7.10500	73.30564	7.10500	73.29158			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			7.09500	70.82463	7.09500	70.81107			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			7.33000	67.55823	7.33000	67.54487			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			7.31000	65.24459	7.31000	65.23172			0.00	0	0
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			7.42500	62.49544	7.42500	62.48293			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			7.39500	60.37959	7.39500	60.36754			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			7.36500	58.35226	7.36500	58.34067			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			7.33500	56.40934	7.33500	56.39818			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C On 21/06/2023 Spot Bond			7.29500	54.59139	7.29500	54.58064			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			7.25500	52.85245	7.25500	52.84211			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			7.86000	48.26920	7.86000	48.25897			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			7.82000	46.62212	7.82000	46.61230			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			7.78000	45.04863	7.78000	45.03918			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			7.74000	43.54503	7.74000	43.53595			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			7.70000	42.10787	7.70000	42.09913			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			7.66000	40.73386	7.66000	40.72545			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.62000	39.41990	7.62000	39.41180			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			7.58000	38.16307	7.58000	38.15527			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	104.32306			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.68584			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.25664			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	103.47074			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	100.68918			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	23.18999	100.00000	23.13382			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	10.35379	100.00000	10.32871			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	22.66493	100.00000	22.60881			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	63.87461	100.00000	63.71987			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	29.45738	100.00000	29.38278			0.00	0	0
Total RCSB5U SPOT									0.00	0	0
Total For RCSB5U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	15.83591	100.00000	15.79508			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.29781	100.00000	8.28617			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	12.71717	100.00000	12.68437			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	10.87397	100.00000	10.84592			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	9.07836	100.00000	9.05495				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.34162				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.58974				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	100.68718				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.88669				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	100.93221				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.27764				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	100.76946				0.00	0	0
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.84480				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	100.84563				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.28551				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	101.85136				0.00	120,000,000	60,000,000
Total RES15 SPOT										0.00	120,000,000	60,000,000
Total For RES15										0.00	120,000,000	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
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.36676			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	100.62422			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	101.64830			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	100.84812			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	100.66581			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	99.52114			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	101.67974			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	83.70673			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	83.51175			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	88.04960			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	86.74687			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.30736			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.32669			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	92.25796			0.00	0	0
Total RP016 SPOT									0.00	0	0
Total For RP016									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	107.46835	12.35000	107.43336			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.06964	100.00000	15.03314			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	101.81019			0.00	0	0
Total RP025 SPOT									0.00	0	0
Total For RP025									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.04947			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.34230			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.88527	100.00000	3.87565			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	21.07577	100.00000	21.02358			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	38.83165	100.00000	38.73758			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.30134	100.00000	13.28505			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP09I On 21/11/2016 Spot Bond			100.00000	32.46666	100.00000	32.38801			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	102.22618			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	79.86587			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			8.80500	107.69433	8.80500	107.66883			0.00	0	830,000,000
Total RW21 SPOT									0.00	0	830,000,000
Total For RW21									0.00	0	830,000,000
RW23 On 10/12/2023 Spot Bond			8.97500	104.00589	8.97500	103.98081			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			9.60500	88.46468	9.60500	105.65823			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	96.27338			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			7.77500	106.56915	7.77500	106.54669			0.00	0	1,150,000,000
Total SBK12 SPOT									0.00	0	1,150,000,000
Total For SBK12									0.00	0	1,150,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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	101.79952			0.00	1,000,000,000	1,000,000,000
Total SBK13 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBK13									0.00	1,000,000,000	1,000,000,000
SBK14 On 01/12/2017 Spot Bond			8.89500	102.93155	8.89500	102.90695			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.64557			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.78112				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	103.27134				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	101.76222				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	101.73137				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	100.97122				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	102.15321	7.04500	102.13400				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			8.64000	101.41015	8.64000	101.38658				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	107.96187	7.85500	107.93889				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	107.89115	7.96000	107.86789				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	108.10356	7.64500	108.08116				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			8.24500	102.63624	8.24500	102.61334				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	108.00569	7.79000	107.98289				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN35 On 15/09/2015 Spot Bond			7.93500	107.90798	7.93500	107.88479				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	100.48765				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.01489				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			7.89500	105.05982	7.89500	105.03735				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	102.02752				0.00	800,000,000	400,000,000
Total SBS15 SPOT										0.00	800,000,000	400,000,000
Total For SBS15										0.00	800,000,000	400,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.35150				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.17617				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			8.97500	106.27324	8.97500	106.24761				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.82000	103.05456	9.82000	103.02727				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	101.18568				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.10425				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.14057				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.24149			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			8.72000	101.64509	8.72000	101.62113			0.00	0	750,000,000
Total SBS25 SPOT									0.00	0	750,000,000
Total For SBS25									0.00	0	750,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	17.69229	100.00000	17.65335			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			9.26500	109.13517	9.26500	109.10831			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	101.63239			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			8.77500	100.35025	8.77500	100.32657			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			9.83000	89.98524	9.83000	89.96138			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	100.52830			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.57000	102.28114	9.57000	102.25488			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	100.39191			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.40271			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			9.72000	105.44763	9.72000	105.41999			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			9.20500	98.23808	9.20500	98.21366			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			7.57500	105.39999	7.57500	105.37835			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.33000	125.86748	2.33000	272.21507			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.84500	102.41783	1.84500	130.46793			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	18.07195	100.00000	18.02618			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
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	99.92088			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	22.31256	100.00000	22.25731			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				165.14444	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI05 On 31/01/2017 Spot Bond			2.47000	114.89010	2.47000	128.86296			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	101.73708	6.50000	101.71920			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	101.79200			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.21698			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.60593			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.87500	99.98719	8.87500	99.96334			0.00	0	300,000,000
Total SHS05 SPOT									0.00	0	300,000,000
Total For SHS05									0.00	0	300,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.38104			0.00	0	6,360,000
Total SHS06 SPOT									0.00	0	6,360,000
Total For SHS06									0.00	0	6,360,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.15885			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.34606			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	23.73295	100.00000	23.67546			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	105.58900	10.00000	105.56100			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	100.56840			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS13I On 21/05/2015 Spot Bond			100.00000	88.48151	100.00000	88.20500			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	100.57134			0.00	1,000,000,000	1,000,000,000
Total SHS14 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SHS14									0.00	1,000,000,000	1,000,000,000
SHS16I On 29/06/2016 Spot Bond			100.00000	33.67398	100.00000	33.59060			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	30.06505	100.00000	29.99059			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	30.33579	100.00000	30.26067			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			9.18500	105.63059	9.18500	105.55200			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	101.81856			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.04891			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			7.82500	106.51735	7.82500	106.49514			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			8.74000	103.22190	8.74000	103.31492			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.24500	102.63624	8.24500	102.61334			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	100.98729			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.14738			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	101.46266			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	100.95030			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	100.97611			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.24635			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.94500	102.60243	7.94500	102.58048			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.72165			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.12725			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	99.84382			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			9.05500	97.76409	9.05500	97.74030		1,811,000,000,000.00	200,000,000	350,000,000	
Total SSA06 SPOT								1,811,000,000,000.00	200,000,000	350,000,000	
Total For SSA06								1,811,000,000,000.00	200,000,000	350,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.84339			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.23155			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.60380				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			9.11300	90.81721	9.11300	90.79498				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			8.60500	93.06001	8.60500	93.03847				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.63000	94.36014	8.63000	94.33848				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.45722				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			8.02500	103.15790	8.02500	103.13549				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.45000	110.72904	2.45000	111.13752				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			8.09000	100.11116	8.09000	100.08935				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	100.97821	8.22500	100.95586				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			9.68000	106.26963	9.68000	106.24203				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	100.73212				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			9.72500	80.54840	9.72500	80.52728				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	101.70001				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	100.78523				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	99.83643				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	100.22806				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	99.81721				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	100.25259				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.67159	0.00000	99.54592				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	95.30026	100.00000	95.05208				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	99.37945				0.00	0	0
Total SY1192 SPOT										0.00	0	0
Total For SY1192										0.00	0	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	99.30879				0.00	0	0
Total SY1196 SPOT										0.00	0	0
Total For SY1196										0.00	0	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	99.19109				0.00	0	0
Total SY1199 SPOT										0.00	0	0
Total For SY1199										0.00	0	0
SY1201 On 06/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1201 SPOT										0.00	0	0
Total For SY1201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1202 On 08/01/2015 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total SY1204 SPOT									0.00	0	0
Total For SY1204									0.00	0	0
SY1205 On 09/03/2015 Spot Bond				100.00000	0.00000	98.96421			0.00	0	0
Total SY1205 SPOT									0.00	0	0
Total For SY1205									0.00	0	0
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	98.94617			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	99.77748			0.00	0	0
Total SY1208 SPOT									0.00	0	0
Total For SY1208									0.00	0	0
SY1209 On 19/01/2015 Spot Bond				100.00000	0.00000	99.81164			0.00	0	0
Total SY1209 SPOT									0.00	0	0
Total For SY1209									0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	98.82643			0.00	0	0
Total SY1211 SPOT									0.00	0	0
Total For SY1211									0.00	0	0
SY1212 On 20/01/2015 Spot Bond				100.00000	0.00000	99.79428			0.00	0	0
Total SY1212 SPOT									0.00	0	0
Total For SY1212									0.00	0	0
SY1213 On 27/01/2015 Spot Bond			100.00000	95.30026	100.00000	95.05208		160,000,000,000,000.00	51,600,000,000	51,600,000,000	
Total SY1213 SPOT								160,000,000,000,000.00	51,600,000,000	51,600,000,000	
Total For SY1213								160,000,000,000,000.00	51,600,000,000	51,600,000,000	
SY1214 On 28/01/2015 Spot Bond			100.00000	95.05208	100.00000	94.80519		230,000,000,000,000.00	32,300,000,000	19,700,000,000	
Total SY1214 SPOT								230,000,000,000,000.00	32,300,000,000	19,700,000,000	
Total For SY1214								230,000,000,000,000.00	32,300,000,000	19,700,000,000	
SZ18 On 30/09/2015 Spot Bond			6.85500	107.35662	6.85500	107.33675		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			8.53000	105.73407	8.53000	105.70981		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TF108L On 22/02/2016 Spot Bond			100.00000	41.29527	100.00000	41.19524			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	99.80334			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.25896			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.73607			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.86094			0.00	0	0
Total TFS121 SPOT									0.00	0	0
Total For TFS121									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.31916			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.33526			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.89948			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	101.37507			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			7.82500	105.14859	7.82500	105.12665			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	101.62224			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	101.66587			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A1 On 18/07/2017 Spot Bond			7.83000	103.71999	7.83000	103.69835			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	101.59824			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	101.65278			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	103.78905			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.59824			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	101.65278			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	83.72849	7.16000	103.38218			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	101.75967			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	101.75095			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	101.96028			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	101.93194			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	102.78772			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.68983				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	101.59606				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	101.66587				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	104.14713	8.73000	104.07460				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.58950				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.65278				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			8.61000	97.58277	8.61000	102.60091				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	101.58991				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	101.66647				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	101.76403				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	101.74004				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	101.74522				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	101.95593				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	101.94720				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	101.88520				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	102.63544				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.64414				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.61749				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	100.95676				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	100.98902				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			8.97000	100.85043	8.97000	103.88605				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	100.84781				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	100.88731				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.88000	100.81712	8.88000	100.66446				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.07280				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/02/2048 Spot Bond				100.00000	0.00000	100.93806				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.17575				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	101.02813				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.59184				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	101.39222				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	101.66867				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	7.06997	101.06155	7.05269				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	101.67789				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	101.74303				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	101.87307				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.79642				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	101.90553				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	101.63585				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	101.65773				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.63585				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.65773				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.66867				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.62273				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.65773				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.77804				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.77804				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.77804				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.95300			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.99674			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.94207			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.81637			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.87098			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	102.84914			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	103.60054	7.52500	103.57965			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			9.32000	92.19715	9.32000	92.14373			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.58900	10.00000	105.56100			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			7.77500	105.11330	7.77500	105.09115		1,555,000,000,000.00	200,000,000	27,310,000,000	
Total TN17 SPOT								1,555,000,000,000.00	200,000,000	27,310,000,000	
Total For TN17								1,555,000,000,000.00	200,000,000	27,310,000,000	
TN20 On 17/09/2020 Spot Bond			9.18500	109.00336	9.18500	108.97632		11,136,678,399,000.00	1,212,485,400	20,300,485,400	
Total TN20 SPOT								11,136,678,399,000.00	1,212,485,400	20,300,485,400	
Total For TN20								11,136,678,399,000.00	1,212,485,400	20,300,485,400	
TN20U On 14/04/2020 Spot Bond			100.00000	1.13902	100.00000	1.13626		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			9.43000	109.96560	9.43000	109.93761			1,886,000,000,000.00	200,000,000	11,500,000,000
Total TN23 SPOT									1,886,000,000,000.00	200,000,000	11,500,000,000
Total For TN23									1,886,000,000,000.00	200,000,000	11,500,000,000
TN25 On 19/08/2025 Spot Bond			9.60500	102.98299	9.60500	102.95674			0.00	0	17,060,000,000
Total TN25 SPOT									0.00	0	17,060,000,000
Total For TN25									0.00	0	17,060,000,000
TN27 On 14/11/2027 Spot Bond			9.69000	95.61943	9.69000	95.59445			11,628,000,000,000.00	1,200,000,000	9,010,000,000
Total TN27 SPOT									11,628,000,000,000.00	1,200,000,000	9,010,000,000
Total For TN27									11,628,000,000,000.00	1,200,000,000	9,010,000,000
TN30 On 09/10/2030 Spot Bond			10.03500	106.26397	10.03500	106.23539			0.00	0	2,500,000,000
Total TN30 SPOT									0.00	0	2,500,000,000
Total For TN30									0.00	0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.48500	105.02817	10.48500	104.99869			2,097,000,000,000.00	200,000,000	1,600,000,000
Total TN40 SPOT									2,097,000,000,000.00	200,000,000	1,600,000,000
Total For TN40									2,097,000,000,000.00	200,000,000	1,600,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.57186			0.00	2,600,000,000	1,300,000,000
Total TNF16 SPOT									0.00	2,600,000,000	1,300,000,000
Total For TNF16									0.00	2,600,000,000	1,300,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.94522			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.07273			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.09966			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.10241			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.23519			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.51045			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.10106			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.09170			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	105.58900	10.00000	105.56100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00986			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01109			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	99.93011			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	99.92529			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.24123	10.00000	100.21439			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.23521	9.75000	100.20905			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.23511	100.00000	10.20871			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	100.46820			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	100.49699			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.51297			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	100.51616			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	100.60533			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	100.80118			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.63769	100.00000	12.60708			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	99.76874			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	99.46333			0.00	0	0
Total TSP158 SPOT									0.00	0	0
Total For TSP158									0.00	0	0
TSP16€ On 19/02/2015 Spot Bond				100.00000	0.00000	98.06319			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	98.95600			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	98.71719			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	98.46906			0.00	0	0
Total TSP164 SPOT									0.00	0	0
Total For TSP164									0.00	0	0
TSP16€ On 16/04/2015 Spot Bond				100.00000	0.00000	98.22373			0.00	0	0
Total TSP166 SPOT									0.00	0	0
Total For TSP166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	97.49027			0.00	0	0
Total TSP167 SPOT									0.00	0	0
Total For TSP167									0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	97.22566			0.00	0	0
Total TSP168 SPOT									0.00	0	0
Total For TSP168									0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP169 SPOT									0.00	0	0
Total For TSP169									0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	96.61135			0.00	0	0
Total TSP170 SPOT									0.00	0	0
Total For TSP170									0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	96.41610			0.00	0	0
Total TSP171 SPOT									0.00	0	0
Total For TSP171									0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	96.12403			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	95.81601			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	95.54036			0.00	0	0
Total TSP174 SPOT									0.00	0	0
Total For TSP174									0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	97.37495			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	96.26129			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	94.47915			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	94.03536			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP18C On 10/12/2015 Spot Bond				100.00000	0.00000	93.66010			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	13.79078	100.00000	13.75737			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	100.47623	100.00000	100.20900			0.00	0	0
Total TWC04U SPOT									0.00	0	0
Total For TWC04U									0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	80.21978	100.00000	99.45946			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	101.50205			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	103.20259			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	102.86325			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	102.78574			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	102.66814			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	101.62021			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	100.77548			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	100.75786			0.00	0	0
Total TWC076 SPOT									0.00	0	0
Total For TWC076									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.74024			0.00	0	0
Total TWC077 SPOT									0.00	0	0
Total For TWC077									0.00	0	0
TWC07 On 19/03/2015 Spot Bond			100.00000	84.10138	100.00000	83.90805			0.00	0	0
Total TWC078 SPOT									0.00	0	0
Total For TWC078									0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.79833			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	100.83229			0.00	0	0
Total TWCJ15 SPOT									0.00	0	0
Total For TWCJ15									0.00	0	0
TWCM1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.80732			0.00	0	0
Total TWCM14 SPOT									0.00	0	0
Total For TWCM14									0.00	0	0
TWCM1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.75980			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			8.90500	112.14389	8.90500	112.11691			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	100.19049			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	101.89528			0.00	0	0
Total VKC05 SPOT									0.00	0	0
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.20060			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.23903			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.24070			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.20619			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	100.21164			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00021	100.00000	0.00021			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.96500	108.57440	6.96500	108.55388			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			1.69000	241.29070	1.69000	241.26563			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	101.89434	6.71500	101.87606			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			7.34500	104.58969	7.34500	104.56885			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			7.69500	105.80833	7.69500	105.78626			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			7.99500	105.35665	7.99500	105.33383			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			8.04500	105.72459	8.04500	105.70155			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z014 On 30/06/2015 Spot Bond			6.34500	97.09683	6.34500	97.08045			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	95.32606	6.27500	95.30988			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	97.08045	6.34500	97.06406			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			7.08500	71.98631	7.08500	71.97246			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	58.31415	100.00000	58.20351			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	30.86641	100.00000	30.80785			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									40,808,245,370,265,000.00	4,307,317,715,200	440,053,433,900
Total for SPOT :									40,808,245,370,265,000.00	4,307,317,715,200	440,053,433,900
Total Futures									40,808,246,611,095,700.00	307,317,723,836	440,053,852,722
Total Options									0.00	0	34,866
Grand Total:									40,808,246,611,095,700.00	307,317,723,836	440,053,887,588