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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			122.97630	122.97630	122.97630	122.97630			0.00	0	0
EL28 On 07/05/2015 Bond Future			123.36002	123.36002	123.39957	123.39957			0.00	0	0
EL28 On 06/08/2015 Bond Future			125.42494	125.42494	125.49432	125.49432			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			1,590.43000	1.59043	1,629,980		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			1,600.43000	1.60043	1,639,980		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			1,610.43000	1.61043	1,649,980		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			494.32000	0.49432	424,940		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			484.32000	0.48432	414,940		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			504.32000	0.50432	434,940		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL28									0.00	0	0
ES33 On 05/02/2015 Bond Future			8.75500	91.63395	8.75500	91.63395			0.00	0	0
ES33 On 07/05/2015 Bond Future			8.91925	88.46302	8.84569	89.06124			0.00	0	6,576
ES33 On 06/08/2015 Bond Future			8.97875	89.93685	8.90039	90.56614			0.00	0	0
ES33 On 05/11/2015 Bond Future			9.03605	87.64826	8.94490	88.37187			0.00	0	0
Total ES33 Future									0.00	0	6,576
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			6,877.46000	6.87746	6,279,240		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			6,949.70000	6.94970	6,351,480		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			7,021.85000	7.02185	6,423,630		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.61	Call			5,460.41000	5.46041	4,831,120		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			5,313.61000	5.31361	4,684,320		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			5,387.06000	5.38706	4,757,770		0.00	0	0
ES33 On 06/08/2015 Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			0.00000	0.00000	285,120		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			517.72000	0.51772	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			0.00000	0.00000	205,890		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			359.16000	0.35916	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			0.00000	0.00000	364,450		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Call			438.49000	0.43849	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			118.19214	118.19214	118.19214	118.19214			0.00	0	0
I2025 On 07/05/2015 Bond Future			119.89247	119.89247	120.04013	120.04013			0.00	0	16
I2025 On 06/08/2015 Bond Future			120.72313	120.72313	120.90170	120.90170			0.00	0	0
Total I2025 Future									0.00	0	16
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			949.87000	0.94987	1,097,530		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			959.87000	0.95987	1,107,530		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			969.87000	0.96987	1,117,530		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.00	Put			98.30000	0.09830	276,870		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 06/08/2015 Bond Future	121.01	Put			108.30000	0.10830	286,870		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			88.30000	0.08830	266,870		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	16
I2038	On	05/02/2015	Bond Future			123.95996	123.95996	123.95996	123.95996			0.00	0	0
I2038	On	07/05/2015	Bond Future			125.85711	125.85711	125.89827	125.89827			0.00	0	3,261
I2038	On	06/08/2015	Bond Future			126.64060	126.64060	126.71204	126.71204			0.00	0	0
Total I2038 Future												0.00	0	3,261
I2038	On	07/05/2015	Bond Future	127.01	Put			1,111.73000	1.11173	1,152,890		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			1,091.73000	1.09173	1,132,890		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			1,101.73000	1.10173	1,142,890		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			1,287.96000	1.28796	1,359,400		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			1,297.96000	1.29796	1,369,400		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			1,277.96000	1.27796	1,349,400		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,261
I2046	On	05/02/2015	Bond Future			126.41651	126.41651	126.41651	126.41651			0.00	0	0
I2046	On	07/05/2015	Bond Future			126.70629	126.70629	127.03234	127.03234			0.00	0	5,889
I2046	On	06/08/2015	Bond Future			128.82711	128.82711	129.18868	129.18868			0.00	0	0
Total I2046 Future												0.00	0	5,889
I2046	On	07/05/2015	Bond Future	126.99	Call			42.34000	0.04234	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	283,710		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			32.34000	0.03234	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	293,710		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			22.34000	0.02234	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	303,710		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Call			198.68000	0.19868	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			0.00000	0.00000	162,890		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			188.68000	0.18868	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			0.00000	0.00000	172,890		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			178.68000	0.17868	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			0.00000	0.00000	182,890		0.00	0	0
Total I2046 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 I2046										0.00	0	5,889
I2050 On 05/02/2015 Bond Future			133.93108	133.93108	133.93108	133.93108				0.00	0	0
I2050 On 07/05/2015 Bond Future			135.64728	135.64728	136.02505	136.02505				0.00	0	2,753
I2050 On 06/08/2015 Bond Future			136.44516	136.44516	136.86133	136.86133				0.00	0	0
Total I2050 Future										0.00	0	2,753
I2050 On 07/05/2015 Bond Future	134.99	Call			1,035.05000	1.03505	657,280			0.00	0	0
I2050 On 07/05/2015 Bond Future	134.99	Put			0.00000	0.00000	0,000			0.00	0	0
I2050 On 07/05/2015 Bond Future	135.00	Call			1,025.05000	1.02505	647,280			0.00	0	0
I2050 On 07/05/2015 Bond Future	135.00	Put			0.00000	0.00000	0,000			0.00	0	0
I2050 On 07/05/2015 Bond Future	135.01	Call			1,015.05000	1.01505	637,280			0.00	0	0
I2050 On 07/05/2015 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
I2050 On 06/08/2015 Bond Future	136.99	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 06/08/2015 Bond Future	136.99	Put			128.67000	0.12867	544,840			0.00	0	0
I2050 On 06/08/2015 Bond Future	137.00	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 06/08/2015 Bond Future	137.00	Put			138.67000	0.13867	554,840			0.00	0	0
I2050 On 06/08/2015 Bond Future	137.01	Call			0.00000	0.00000	0,000			0.00	0	0
I2050 On 06/08/2015 Bond Future	137.01	Put			148.67000	0.14867	564,840			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			7.31000	126.46692	7.31000	126.46692		7.01		0.00	0	0
R186 On 07/05/2015 Bond Future			7.46248	127.39672	7.37193	128.20229		7.26	72,106,543.52		566	39,730
R186 On 06/08/2015 Bond Future			7.49066	124.22022	7.39346	125.06891		7.34	0.00		0	540
R186 On 05/11/2015 Bond Future			7.51344	126.29239	7.39903	127.27372		7.10	0.00		0	0
R186 On 04/02/2016 Bond Future			7.51743	123.29316	7.40000	7.40000		7.10	697,839,285.60		5,660	5,660
Total R186 Future									769,945,829.12		6,226	45,930
R186 On 07/05/2015 Bond Future	8.25	Call			7,641.71000	7.64171	6,886,000	7.74		0.00	0	0
R186 On 07/05/2015 Bond Future	8.25	Put			121.50000	0.12150	171,360	7.74		0.00	0	0
R186 On 07/05/2015 Bond Future	8.26	Call			7,718.79000	7.71879	6,961,370	7.74		0.00	0	0
R186 On 07/05/2015 Bond Future	8.26	Put			116.57000	0.11657	164,720	7.74		0.00	0	0
R186 On 07/05/2015 Bond Future	7.80	Call			4,327.46000	4.32746	3,702,370	7.52		0.00	0	0
R186 On 07/05/2015 Bond Future	7.45	Put			1,546.33000	1.54633	1,912,990	7.36		0.00	0	4,400
R186 On 07/05/2015 Bond Future	7.50	Call			2,499.43000	2.49943	2,030,550	7.38		0.00	0	0
R186 On 07/05/2015 Bond Future	7.80	Put			581.07000	0.58107	761,550	7.52		0.00	0	300
R186 On 07/05/2015 Bond Future	8.24	Call			7,564.36000	7.56436	6,810,310	7.74		0.00	0	0
R186 On 07/05/2015 Bond Future	8.24	Put			126.24000	0.12624	177,760	7.74		0.00	0	0
R186 On 07/05/2015 Bond Future	7.50	Put			1,362.14000	1.36214	1,698,830	7.38		0.00	0	4,350
R186 On 07/05/2015 Bond Future	7.40	Call			1,998.40000	1.99840	1,589,990	7.33		0.00	0	0
R186 On 07/05/2015 Bond Future	7.40	Put			1,747.91000	1.74791	2,145,070	7.33		0.00	0	4,350
R186 On 07/05/2015 Bond Future	7.45	Call			2,241.30000	2.24130	1,802,390	7.36		0.00	0	0
R186 On 06/08/2015 Bond Future	7.99	Put			851.88000	0.85188	1,043,910	7.70		0.00	0	0

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	8.00	Call			6,003.25000	6.00325	5,343,460	7.70	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			834.22000	0.83422	1,023,120	7.70	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			6,068.63000	6.06863	5,405,760	7.71	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			816.86000	0.81686	1,002,680	7.71	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			12,386.46000	12.38646	11,564,070	7.82	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			77.06000	0.07706	103,360	7.82	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			5,938.10000	5.93810	5,281,440	7.70	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			7,973.71000	7.97371	7,180,850	7.57	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			841.69000	0.84169	1,030,160	7.57	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			12,994.11000	12.99411	12,065,310	7.57	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			174.41000	0.17441	226,940	7.57	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			7,845.02000	7.84502	7,057,490	7.57	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			872.23000	0.87223	1,066,030	7.57	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			7,910.01000	7.91001	7,119,870	7.57	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			857.57000	0.85757	1,048,760	7.57	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			0.00000	0.00000	3,427,700	7.22	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			0.00000	0.00000	3,657,980	7.22	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			0.00000	0.00000	3,470,250	7.22	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			0.00000	0.00000	3,616,510	7.22	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			0.00000	0.00000	3,513,070	7.23	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			0.00000	0.00000	3,575,390	7.23	0.00	0	0
Total R186 Option												0.00	0	18,500
Total For R186												769,945,829.12	6,226	64,430
R197	On	05/02/2015	Bond Future			285.86494	285.86494	285.86494	285.86494			0.00	0	0
R197	On	07/05/2015	Bond Future			290.23908	290.23908	290.33460	290.33460			0.00	0	888
R197	On	06/08/2015	Bond Future			288.99113	288.99113	289.15595	289.15595			0.00	0	0
Total R197 Future												0.00	0	888
R197	On	07/05/2015	Bond Future	294.00	Put			3,665.40000	3.66540	3,760,920		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			3,675.40000	3.67540	3,770,920		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			3,655.40000	3.65540	3,750,920		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			1,155.95000	1.15595	991,130		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			1,145.95000	1.14595	981,130		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			1,165.95000	1.16595	1,001,130		0.00	0	0
Total R197 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 R197									0.00	0	888
R202 On 05/02/2015 Bond Future			235.69327	235.69327	235.69327	235.69327			0.00	0	0
R202 On 07/05/2015 Bond Future			239.29983	239.29983	239.37841	239.37841			0.00	0	50,916
R202 On 06/08/2015 Bond Future			240.06185	240.06185	240.19773	240.19773			0.00	0	0
Total R202 Future									0.00	0	50,916
R202 On 07/05/2015 Bond Future	238.49	Call			888.41000	0.88841	809,830		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			878.41000	0.87841	799,830		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			868.41000	0.86841	789,830		0.00	0	0
R202 On 07/05/2015 Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	239.99	Call			207.73000	0.20773	71,850		0.00	0	0
R202 On 06/08/2015 Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	240.00	Call			197.73000	0.19773	61,850		0.00	0	0
R202 On 06/08/2015 Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202 On 06/08/2015 Bond Future	240.01	Call			187.73000	0.18773	51,850		0.00	0	0
Total R202 Option									0.00	0	0
Total For R202									0.00	0	50,916
R2023 On 05/02/2015 Bond Future			7.06000	107.66600	7.06000	107.66600		5.30	0.00	0	0
R2023 On 07/05/2015 Bond Future			7.21947	104.64377	7.11207	105.29101		5.63	0.00	0	7,963
R2023 On 06/08/2015 Bond Future			7.24152	106.38674	7.12513	107.06975		5.45	0.00	0	0
Total R2023 Future									0.00	0	7,963
R2023 On 07/05/2015 Bond Future	8.15	Call			6,077.07000	6.07707	5,448,110	6.03	0.00	0	0
R2023 On 07/05/2015 Bond Future	8.15	Put			28.69000	0.02869	46,970	6.03	0.00	0	0
R2023 On 07/05/2015 Bond Future	8.16	Call			6,131.76000	6.13176	5,502,030	6.03	0.00	0	0
R2023 On 07/05/2015 Bond Future	8.16	Put			27.29000	0.02729	44,800	6.03	0.00	0	0
R2023 On 07/05/2015 Bond Future	8.14	Call			6,022.42000	6.02242	5,394,260	6.03	0.00	0	0
R2023 On 07/05/2015 Bond Future	8.14	Put			30.16000	0.03016	49,240	6.03	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Call			10,715.22000	10.71522	10,036,250	5.84	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Put			125.20000	0.12520	174,260	5.84	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Put			7.06000	0.00706	11,100	5.84	0.00	0	911
R2023 On 06/08/2015 Bond Future	8.24	Call			6,449.91000	6.44991	5,818,450	5.84	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.24	Put			132.95000	0.13295	184,500	5.84	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Call			6,500.44000	6.50044	5,867,720	5.84	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Put			129.03000	0.12903	179,320	5.84	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Call			6,551.01000	6.55101	5,917,060	5.84	0.00	0	0
Total R2023 Option									0.00	0	911
Total For R2023									0.00	0	8,874

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future			6.39500	107.72886	6.39500	107.72886		1.74	0.00	0	0
R203	On	07/05/2015	Bond Future			6.56094	104.89882	6.43406	105.17714		1.75	0.00	0	7,875
R203	On	06/08/2015	Bond Future			6.54017	106.64639	6.38404	106.95432		1.60	0.00	0	0
R203	On	05/11/2015	Bond Future			6.49796	104.25760	6.26302	104.66968		1.48	0.00	0	0
Total R203 Future												0.00	0	7,875
R203	On	07/05/2015	Bond Future	7.24	Call			1,767.49000	1.76749	1,502,980	1.91	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			15.56000	0.01556	29,370	1.91	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,788.24000	1.78824	1,523,170	1.91	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			14.81000	0.01481	28,060	1.91	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,808.94000	1.80894	1,543,280	1.91	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			14.02000	0.01402	26,680	1.91	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			927.03000	0.92703	719,380	1.67	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			226.71000	0.22671	326,990	1.67	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			941.49000	0.94149	732,170	1.67	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			221.58000	0.22158	320,190	1.67	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			956.04000	0.95604	745,060	1.67	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			216.55000	0.21655	313,500	1.67	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			328.65000	0.32865	201,390	1.48	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			810.25000	0.81025	1,095,070	1.48	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			335.36000	0.33536	206,140	1.48	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			799.27000	0.79927	1,082,130	1.48	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			342.50000	0.34250	211,260	1.48	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			788.72000	0.78872	1,069,560	1.48	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	7,875
R2030	On	05/02/2015	Bond Future			7.68000	103.03556	7.68000	103.03556			0.00	0	0
R2030	On	07/05/2015	Bond Future			7.83157	103.66962	7.74721	104.41048			15,550,443.00	150	5,625
R2030	On	06/08/2015	Bond Future			7.86765	101.38756	7.77785	102.16541			0.00	0	0
Total R2030 Future												15,550,443.00	150	5,625
R2030	On	07/05/2015	Bond Future	8.74	Call			8,263.03000	8.26303	7,522,170		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			8,341.40000	8.34140	7,600,540		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			8,419.67000	8.41967	7,678,810		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			155.60000	0.15560	933,450		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			330.34000	0.33034	1,108,190		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 06/08/2015 Bond Future	7.75	Put			242.92000	0.24292	1,020,770		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									15,550,443.00	150	5,625
R2032 On 05/02/2015 Bond Future			7.85500	106.68428	7.85500	106.68428			0.00	0	0
R2032 On 07/05/2015 Bond Future			8.00222	103.20572	7.92324	103.94619			0.00	0	15
R2032 On 06/08/2015 Bond Future			8.03860	104.92543	7.95469	105.70283			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.07123	102.51933	7.97426	103.40805			0.00	0	0
Total R2032 Future									0.00	0	15
R2032 On 07/05/2015 Bond Future	8.49	Call			5,147.09000	5.14709	4,406,620		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			5,234.52000	5.23452	4,494,050		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			5,321.83000	5.32183	4,581,360		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			4,990.63000	4.99063	4,213,230		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			4,817.06000	4.81706	4,039,660		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			4,903.90000	4.90390	4,126,500		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			328.85000	0.32885	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			0.00000	0.00000	559,870		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Call			145.01000	0.14501	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			0.00000	0.00000	743,710		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			236.99000	0.23699	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			0.00000	0.00000	651,730		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			7.92000	106.22478	7.92000	106.22478			0.00	0	0
R2037 On 07/05/2015 Bond Future			8.05011	106.93300	7.98176	107.65771		12,831,960.00		120	32,860
R2037 On 06/08/2015 Bond Future			8.08633	104.45482	8.01371	105.21700		0.00		0	3,220
R2037 On 05/11/2015 Bond Future			8.11547	106.19754	8.03143	107.07250		0.00		0	0
Total R2037 Future								12,831,960.00		120	36,080
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			9,952.70000	9.95270	9,227,990		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			10,043.93000	10.04393	9,319,220		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			10,135.03000	10.13503	9,410,320		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			7,442.25000	7.44225	6,680,070		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			7,253.65000	7.25365	6,491,470		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			7,348.02000	7.34802	6,585,840		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			330.13000	0.33013	1,205,090		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			224.92000	0.22492	1,099,880		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			435.51000	0.43551	1,310,470		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												12,831,960.00	120	36,080
R204	On	05/02/2015	Bond Future			6.61000	105.77592	6.61000	105.77592		2.72	0.00	0	0
R204	On	07/05/2015	Bond Future			6.78406	106.94555	6.66425	107.33344		2.68	0.00	0	14,859
R204	On	06/08/2015	Bond Future			6.79414	104.68992	6.65585	105.10920		2.65	0.00	0	0
R204	On	05/11/2015	Bond Future			6.78988	106.43614	6.60414	106.96189		2.48	0.00	0	0
Total R204 Future												0.00	0	14,859
R204	On	07/05/2015	Bond Future	7.49	Call			2,664.54000	2.66454	2,296,870	2.90	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			26.74000	0.02674	46,960	2.90	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,694.74000	2.69474	2,326,270	2.90	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			25.50000	0.02550	44,920	2.90	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,724.88000	2.72488	2,355,590	2.90	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			24.22000	0.02422	42,820	2.90	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			5,171.76000	5.17176	4,755,790	2.87	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			4.33000	0.00433	7,640	2.87	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			3,287.83000	3.28783	2,898,430	2.87	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			55.94000	0.05594	85,820	2.87	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			3,315.24000	3.31524	2,925,050	2.87	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			54.12000	0.05412	83,210	2.87	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			3,342.70000	3.34270	2,951,720	2.87	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			52.36000	0.05236	80,660	2.87	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			511.01000	0.51101	352,750	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			1,493.89000	1.49389	1,861,380	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			490.90000	0.49090	337,310	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			1,531.26000	1.53126	1,903,420	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			500.89000	0.50089	344,970	2.48	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			1,512.51000	1.51251	1,882,340	2.48	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	15,558

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	Bond Future			7.99000	108.76632	7.99000	108.76632			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.11299	109.47174	8.03461	110.39706			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.14775	106.91063	8.06515	107.87732			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.17586	108.69433	8.08251	109.77979			0.00	0	0
Total R2044 Future												0.00	0	9,494
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			10,535.68000	10.53568	9,610,360		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			10,635.64000	10.63564	9,710,320		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			10,435.56000	10.43556	9,510,240		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			7,701.89000	7.70189	6,735,200		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			7,493.27000	7.49327	6,526,580		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			7,597.67000	7.59767	6,630,980		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			1,934.66000	1.93466	849,200		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			2,048.33000	2.04833	962,870		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			1,820.77000	1.82077	735,310		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	9,494
R2048	On	05/02/2015	Bond Future			7.97500	112.91704	7.97500	112.91704			0.00	0	0
R2048	On	07/05/2015	Bond Future			8.09395	109.21999	8.02083	110.11698			411,759,362.30	3,770	28,180
R2048	On	06/08/2015	Bond Future			8.12438	111.03929	8.04734	111.97731			0.00	0	1,277
R2048	On	05/11/2015	Bond Future			8.15338	108.45921	8.06603	109.51605			0.00	0	0
Total R2048 Future												411,759,362.30	3,770	29,457
R2048	On	07/05/2015	Bond Future	9.26	Call			13,629.69000	13.62969	12,732,700		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			13,433.89000	13.43389	12,536,900		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			13,531.88000	13.53188	12,634,890		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	8.75	Call			8,062.80000	8.06280	7,124,780		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			8,169.96000	8.16996	7,231,940		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2015	Bond Future	8.74	Call			7,955.44000	7.95544	7,017,420		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			687.37000	0.68737	1,744,210		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			934.54000	0.93454	1,991,380		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			810.83000	0.81083	1,867,670		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												411,759,362.30	3,770	29,457
R207	On	05/02/2015	Bond Future			6.74500	102.60119	6.74500	102.60119		3.58	0.00	0	0
R207	On	07/05/2015	Bond Future			6.91525	103.64754	6.80396	104.09075		3.53	0.00	0	35,580
R207	On	06/08/2015	Bond Future			6.93382	101.73078	6.80860	102.20578		3.51	0.00	0	0
R207	On	05/11/2015	Bond Future			6.93747	103.42774	6.77703	104.00751		3.39	0.00	0	0
Total R207 Future												0.00	0	35,580
R207	On	07/05/2015	Bond Future	7.73	Call			3,641.23000	3.64123	3,214,440	3.80	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			23.67000	0.02367	40,090	3.80	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			5,544.27000	5.54427	5,102,190	3.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			1.13000	0.00113	2,260	3.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			5,581.49000	5.58149	5,139,330	3.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			1.06000	0.00106	2,110	3.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			5,618.70000	5.61870	5,176,480	3.81	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			0.99000	0.00099	1,980	3.81	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			2,694.37000	2.69437	2,311,270	3.70	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			252.60000	0.25260	344,500	3.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			3,592.73000	3.59273	3,169,060	3.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			123.31000	0.12331	174,640	3.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			3,625.96000	3.62596	3,201,160	3.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			120.07000	0.12007	170,270	3.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			3,658.88000	3.65888	3,232,890	3.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			116.55000	0.11655	165,560	3.78	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			3,660.22000	3.66022	3,172,910	3.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			239.97000	0.23997	332,430	3.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			3,689.88000	3.68988	3,201,040	3.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			234.85000	0.23485	325,780	3.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			3,719.62000	3.71962	3,229,260	3.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			229.83000	0.22983	319,240	3.65	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			2,778.07000	2.77807	2,345,940	3.63	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			443.40000	0.44340	591,040	3.63	0.00	0	0
Total R207 Option												0.00	0	189

Contract Details	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									0.00	0	35,769
R208 On 05/02/2015 Bond Future			6.88500	101.78874	6.88500	101.78874		4.33	0.00	0	0
R208 On 07/05/2015 Bond Future			7.04628	99.35685	6.93710	99.87284		4.51	0.00	0	62,202
R208 On 06/08/2015 Bond Future			7.06591	101.01227	6.94563	101.56058		4.34	0.00	0	0
R208 On 05/11/2015 Bond Future			7.07827	99.29641	6.92995	99.94840		4.33	0.00	0	0
Total R208 Future									0.00	0	62,202
R208 On 07/05/2015 Bond Future	8.00	Put			16.48000	0.01648	28,070	4.85	0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Call			4,947.54000	4.94754	4,442,610	4.85	0.00	0	0
R208 On 07/05/2015 Bond Future	8.01	Put			15.63000	0.01563	26,690	4.85	0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Call			4,860.12000	4.86012	4,356,270	4.85	0.00	0	0
R208 On 07/05/2015 Bond Future	7.99	Put			17.38000	0.01738	29,520	4.85	0.00	0	0
R208 On 07/05/2015 Bond Future	8.00	Call			4,903.82000	4.90382	4,399,420	4.85	0.00	0	0
R208 On 06/08/2015 Bond Future	7.99	Call			4,754.67000	4.75467	4,252,920	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	7.99	Put			114.20000	0.11420	160,760	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Call			4,794.41000	4.79441	4,291,520	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	8.00	Put			110.79000	0.11079	156,210	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Call			4,834.20000	4.83420	4,330,180	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	8.01	Put			107.47000	0.10747	151,760	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Call			8,269.74000	8.26974	7,724,550	4.66	0.00	0	0
R208 On 06/08/2015 Bond Future	8.85	Put			5.00000	0.00500	8,120	4.66	0.00	0	198
R208 On 05/11/2015 Bond Future	8.48	Put			72.93000	0.07293	105,910	4.65	0.00	0	2,200
R208 On 05/11/2015 Bond Future	7.74	Call			3,904.50000	3.90450	3,383,870	4.65	0.00	0	0
R208 On 05/11/2015 Bond Future	7.74	Put			406.11000	0.40611	537,470	4.65	0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Call			3,939.33000	3.93933	3,416,790	4.65	0.00	0	0
R208 On 05/11/2015 Bond Future	7.75	Put			398.70000	0.39870	528,150	4.65	0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Call			3,973.57000	3.97357	3,449,070	4.65	0.00	0	0
R208 On 05/11/2015 Bond Future	7.76	Put			390.72000	0.39072	518,210	4.65	0.00	0	0
R208 On 05/11/2015 Bond Future	8.48	Call			6,637.22000	6.63722	6,018,210	4.65	0.00	0	0
Total R208 Option									0.00	0	2,398
Total For R208									0.00	0	64,600
R209 On 05/02/2015 Bond Future			7.86000	85.80416	7.86000	85.80416		10.93	0.00	0	0
R209 On 07/05/2015 Bond Future			7.99558	83.12065	7.92225	83.76448		11.87	0.00	0	14,585
R209 On 06/08/2015 Bond Future			8.02661	84.50570	7.94917	85.18008		11.66	0.00	0	0
R209 On 05/11/2015 Bond Future			8.05425	82.76642	7.96579	83.53132		11.86	0.00	0	0
Total R209 Future									0.00	0	14,585
R209 On 07/05/2015 Bond Future	9.00	Call			8,835.09000	8.83509	8,215,670	12.60	0.00	0	0
R209 On 07/05/2015 Bond Future	9.00	Put			79.68000	0.07968	104,090	12.60	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Call			8,906.54000	8.90654	8,286,290	12.60	0.00	0	0
R209 On 07/05/2015 Bond Future	9.01	Put			76.57000	0.07657	100,150	12.60	0.00	0	0
R209 On 07/05/2015 Bond Future	7.30	Call			0.00000	0.00000	232,250	11.63	179,529.25	773	700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	7.30	Put			0.00000	0.00000	6,652,960	11.63	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Call			0.00000	0.00000	3,549,950	12.28	0.00	0	0
R209	On	07/05/2015	Bond Future	8.30	Put			0.00000	0.00000	955,490	12.28	668,843.00	700	700
R209	On	07/05/2015	Bond Future	8.99	Call			8,763.64000	8.76364	8,145,080	12.60	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			82.90000	0.08290	108,170	12.60	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			403.13000	0.40313	477,960	12.37	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			393.86000	0.39386	467,280	12.37	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			8,951.81000	8.95181	8,349,460	12.37	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			384.77000	0.38477	456,800	12.37	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			14,789.93000	14.78993	14,124,710	12.37	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			35.20000	0.03520	44,360	12.37	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			8,821.30000	8.82130	8,221,750	12.37	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			8,886.52000	8.88652	8,285,560	12.37	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			3,657.59000	3.65759	3,252,920	12.05	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			3,274.00000	3.27400	3,634,230	12.05	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			3,568.20000	3.56820	3,169,650	12.03	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			3,357.81000	3.35781	3,724,160	12.03	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			3,612.76000	3.61276	3,211,140	12.04	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			3,315.70000	3.31570	3,678,980	12.04	0.00	0	0
Total R209 Option												848,372.25	1,473	4,314
Total For R209												848,372.25	1,473	18,899
R210	On	05/02/2015	Bond Future			175.77445	175.77445	175.77445	175.77445			0.00	0	0
R210	On	07/05/2015	Bond Future			176.40149	176.40149	176.46002	176.46002			0.00	0	618
R210	On	06/08/2015	Bond Future			179.35391	179.35391	179.45514	179.45514			0.00	0	0
Total R210 Future												0.00	0	618
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			529.98000	0.52998	588,510		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			539.98000	0.53998	598,510		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			549.98000	0.54998	608,510		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			465.14000	0.46514	363,910		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			455.14000	0.45514	353,910		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			445.14000	0.44514	343,910		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	618
R211	On	05/02/2015	Bond Future			130.25501	130.25501	130.25501	130.25501			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future			132.24724	132.24724	132.29166	132.29166			0.00	0	1,120
R211	On	06/08/2015	Bond Future			132.82827	132.82827	132.90473	132.90473			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			2,718.34000	2.71834	2,762,760		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			2,698.34000	2.69834	2,742,760		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			2,708.34000	2.70834	2,752,760		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			2,095.27000	2.09527	2,171,730		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			2,105.27000	2.10527	2,181,730		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			2,085.27000	2.08527	2,161,730		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			136.05823	136.05823	136.05823	136.05823			0.00	0	0
R212	On	07/05/2015	Bond Future			138.14024	138.14024	138.18558	138.18558			0.00	0	1,145
R212	On	06/08/2015	Bond Future			138.66058	138.66058	138.73942	138.73942			0.00	0	0
Total R212 Future												0.00	0	1,145
R212	On	07/05/2015	Bond Future	141.01	Put			2,824.42000	2.82442	2,869,760		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			2,804.42000	2.80442	2,849,760		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			2,814.42000	2.81442	2,859,760		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			2,250.58000	2.25058	2,329,420		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			2,260.58000	2.26058	2,339,420		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			2,270.58000	2.27058	2,349,420		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,145
R213	On	05/02/2015	Bond Future			7.73500	96.45455	7.73500	96.45455		9.20	0.00	0	0
R213	On	07/05/2015	Bond Future			7.88242	93.47728	7.79838	94.19120		9.97	0.00	0	16,466
R213	On	06/08/2015	Bond Future			7.91435	95.03436	7.82527	95.78248		9.76	0.00	0	0
R213	On	05/11/2015	Bond Future			7.94485	93.07361	7.84269	93.92260		9.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												0.00	0	16,466
R213	On	07/05/2015	Bond Future	8.74	Call			7.69258000	7.69258	7,019,380	10.61	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			115.73000	0.11573	156,450	10.61	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			7,763.83000	7.76383	7,089,290	10.61	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			111.28000	0.11128	150,660	10.61	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			7,835.12000	7.83512	7,159,290	10.61	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			106.97000	0.10697	145,060	10.61	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			6,185.98000	6.18598	5,594,030	10.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			801.42000	0.80142	957,590	10.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			6,247.66000	6.24766	5,653,240	10.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			785.49000	0.78549	939,190	10.21	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			6,309.51000	6.30951	5,712,660	10.22	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			769.83000	0.76983	921,100	10.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			2,803.57000	2.80357	2,413,000	9.89	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			3,668.00000	3.66800	4,126,420	9.89	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			2,842.33000	2.84233	2,448,200	9.89	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			3,622.09000	3.62209	4,076,950	9.89	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			2,882.04000	2.88204	2,484,340	9.90	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			3,577.24000	3.57724	4,028,530	9.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	16,466
R214	On	05/02/2015	Bond Future			7.92000	87.36232	7.92000	87.36232		11.73	0.00	0	0
R214	On	07/05/2015	Bond Future			8.04319	84.59600	7.96495	85.33333		12.76	845,960.00	10	15,568
R214	On	06/08/2015	Bond Future			8.07274	86.00511	7.99046	86.77495		12.54	0.00	0	0
R214	On	05/11/2015	Bond Future			8.10088	84.14712	8.00812	85.00972		12.78	0.00	0	0
R214	On	04/02/2016	Bond Future			8.11863	85.68071	8.05000	8.05000		12.78	378,708,738.20	4,420	4,420
Total R214 Future												379,554,698.20	4,430	19,988
R214	On	07/05/2015	Bond Future	9.14	Call			10,133.60000	10.13360	9,418,690	13.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			66.94000	0.06694	89,360	13.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			10,208.12000	10.20812	9,492,450	13.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			64.35000	0.06435	86,010	13.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			10,282.60000	10.28260	9,566,190	13.54	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			61.85000	0.06185	82,770	13.54	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			7,484.20000	7.48420	6,861,350	13.29	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			868.33000	0.86833	1,015,320	13.29	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			7,550.45000	7.55045	6,925,390	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			852.07000	0.85207	996,850	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			7,615.70000	7.61570	6,988,380	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			834.94000	0.83494	977,460	13.30	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			3,892.21000	3.89221	4,319,040	12.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future	8.00	Call			3,768.80000	3.76880	3,329,620	12.98	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			3,844.98000	3.84498	4,268,400	12.98	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			3,815.54000	3.81554	3,372,950	12.99	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			3,797.91000	3.79791	4,217,920	12.99	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			3,722.05000	3.72205	3,286,280	12.97	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			0.00000	0.00000	4,970,930	12.99	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			0.00000	0.00000	3,878,250	12.97	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			0.00000	0.00000	5,071,630	12.97	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			0.00000	0.00000	3,921,620	12.98	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			0.00000	0.00000	5,021,250	12.98	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			0.00000	0.00000	3,964,880	12.99	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												379,554,698.20	4,430	19,988
Total for Bond												1,590,490,664.87	16,169	406,312
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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 07/05/2015 GOVI			505.98200	505.98200	508.90400	508.90400				5,059,820.00	1	425
GOVI On 06/08/2015 GOVI			514.32000	514.32000	517.41000	517.41000				0.00	0	29
GOVI On 05/11/2015 GOVI			522.98300	522.98300	526.61000	526.61000				0.00	0	0
Total GOVI Future										5,059,820.00	1	454
GOVI On 07/05/2015 GOVI	450.00	Call			589,040.00000	58.90400	559,820,000			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			588,940.00000	58.89400	559,720,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/05/2015	GOVI	449.99	Call			589,140.00000	58.91400	559,920,000		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	06/08/2015	GOVI	500.01	Call			174,000.00000	17.40000	143,100,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Call			174,200.00000	17.42000	143,300,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Call			174,100.00000	17.41000	143,200,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.00	Put			33,900.00000	3.39000	70,170,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.01	Put			34,000.00000	3.40000	70,270,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	529.99	Put			33,800.00000	3.38000	70,070,000		0.00	0	0
GOVI	On	05/11/2015	GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,059,820.00	1	454
Total for GOVI												5,059,820.00	1	454
AL12	On	07/05/2015	Index Future			577.92200	577.92200	582.27400	582.27400			0.00	0	0
Total AL12 Future												0.00	0	0
Total For AL12												0.00	0	0
AL37	On	07/05/2015	Index Future			463.98500	463.98500	465.96800	465.96800			0.00	0	119
AL37	On	06/08/2015	Index Future			471.63100	471.63100	473.75700	473.75700			0.00	0	0
Total AL37 Future												0.00	0	119
Total For AL37												0.00	0	119
AL7T	On	07/05/2015	Index Future			558.54500	558.54500	562.00500	562.00500			0.00	0	3
AL7T	On	06/08/2015	Index Future			567.75000	567.75000	571.39900	571.39900			0.00	0	0
Total AL7T Future												0.00	0	3
Total For AL7T												0.00	0	3
ALBI	On	07/05/2015	Index Future			510.38100	510.38100	513.34900	513.34900			0.00	0	699
ALBI	On	06/08/2015	Index Future			518.79200	518.79200	521.93000	521.93000			0.00	0	6
ALBI	On	05/11/2015	Index Future			527.53100	527.53100	531.20900	531.20900			0.00	0	0
Total ALBI Future												0.00	0	705
Total For ALBI												0.00	0	705
IGOV	On	07/05/2015	Index Future			226.65200	226.65200	226.80000	226.80000			0.00	0	1,074
IGOV	On	06/08/2015	Index Future			230.40500	230.40500	230.60800	230.60800			0.00	0	100
IGOV	On	05/11/2015	Index Future			234.30400	234.30400	234.72600	234.72600			0.00	0	0
Total IGOV Future												0.00	0	1,174
Total For IGOV												0.00	0	1,174

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	07/05/2015	Index Future			613.72200	613.72200	614.37800	614.37800			0.00	0	0
ILBI	On	06/08/2015	Index Future			623.82200	623.82200	624.54800	624.54800			0.00	0	159
Total ILBI Future												0.00	0	159
Total For ILBI												0.00	0	159
Total for Index												0.00	0	2,160
JIBAR F	On	18/02/2015	Jibar Future			6.09000	93.91000	6.09000	93.91000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.07000	93.93000	6.07000	93.93000			0.00	0	2,850
JIBAR F	On	15/04/2015	Jibar Future			6.07000	93.93000	6.05000	93.95000			0.00	0	0
JIBAR F	On	20/05/2015	Jibar Future			6.07000	93.93000	6.03000	93.97000			0.00	0	0
JIBAR F	On	17/06/2015	Jibar Future			6.07000	93.93000	6.02000	93.98000			0.00	0	5,000
JIBAR F	On	15/07/2015	Jibar Future			6.07000	93.93000	6.03000	93.97000			0.00	0	0
JIBAR F	On	16/09/2015	Jibar Future			6.09000	93.91000	6.02000	93.98000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.20000	93.80000	6.15000	93.85000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			6.35000	93.65000	6.26000	93.74000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			6.50000	93.50000	6.41000	93.59000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			6.62000	93.38000	6.56000	93.44000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			6.74000	93.26000	6.67000	93.33000			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 :												1,595,550,484.87	16,170	416,776
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.79310			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			6.63500	103.21514	6.63500	103.19668			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	100.99271			0.00	0	0
Total AA04 SPOT												0.00	0	0
Total For AA04												0.00	0	0
AA05	On	22/03/2019	Spot Bond			7.82500	108.61511	7.82500	108.59208			0.00	0	500,000,000
Total AA05 SPOT												0.00	0	500,000,000
Total For AA05												0.00	0	500,000,000
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.55109			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			8.37500	108.37088	8.37500	108.34646			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.41900	10.00000	105.39100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.71656				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	101.81260				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.69000	100.60909	8.69000	100.58545				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	9.22998	100.00000	9.20762				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.44987	10.84000	102.42001				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.65955	100.00000	10.63774				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.75500	103.20956	6.75500	103.19062				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.66171				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			8.07000	107.23256	8.07000	107.20912				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			2.35000	125.95121	2.35000	272.77581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN0 On 25/02/2015 Spot Bond				100.00000	0.00000	101.71182				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	101.58468				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.14197				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.18687				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.21668				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	98.61208				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.42638				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.10947				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03 On 12/03/2015 Spot Bond			100.00000	94.08130	100.00000	93.84312				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.09000	173.59192	2.09000	173.58200				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	163.92612	2.76000	163.91384				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	174.75261	2.17000	174.74225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	186.76619	1.82000	186.75690				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			7.41625	80.89034	7.41625	80.87448				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			7.41625	80.89034	7.41625	80.87448				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	97.42000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.08843				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	96.18000				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	95.35000				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	94.83000				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	93.48000				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	92.92000				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	100.71826				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.57646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	92.60000				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	91.96000				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	91.47000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.85831				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.92500	109.26793	6.92500	109.24738				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.55306				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	90.21000				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	89.73000				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			2.64000	94.48257	2.64000	108.52749				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.45000	102.63125	2.45000	161.95788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.31000	117.94207	2.31000	216.28870				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	88.59000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.69000	98.14237	8.69000	98.11931				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	100.85000				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	84.33000				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	101.87789				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	96.52000				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	104.09500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.54729	9.63000	107.51950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.10000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			8.74000	114.31161	8.74000	114.28475				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			8.08000	96.13892	8.08000	96.11800				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	100.70000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	110.17000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			8.83500	113.56139	8.83500	113.53442				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.33199			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.17447			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			7.57000	110.26508	7.57000	110.24245		6,813,000,000.00	900,000	1,680,000,000	
Total ABS10 SPOT								6,813,000,000.00	900,000	1,680,000,000	
Total For ABS10								6,813,000,000.00	900,000	1,680,000,000	
ABS11 On 09/04/2021 Spot Bond			8.08500	109.64164	8.08500	109.61778		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.79500	102.64047	6.79500	102.62164		2,038,500,000,000.00	300,000,000	100,000,000	
Total ABS5 SPOT								2,038,500,000,000.00	300,000,000	100,000,000	
Total For ABS5								2,038,500,000,000.00	300,000,000	100,000,000	
ABS6 On 01/06/2020 Spot Bond			8.16000	101.77182	8.16000	101.74947		11,424,000,000.00	1,400,000	2,310,000,000	
Total ABS6 SPOT								11,424,000,000.00	1,400,000	2,310,000,000	
Total For ABS6								11,424,000,000.00	1,400,000	2,310,000,000	
ABS7 On 11/09/2026 Spot Bond			8.93500	102.74500	8.93500	102.72019		893,500,000,000.00	100,000,000	1,560,000,000	
Total ABS7 SPOT								893,500,000,000.00	100,000,000	1,560,000,000	
Total For ABS7								893,500,000,000.00	100,000,000	1,560,000,000	
ABS9 On 17/03/2016 Spot Bond			7.11000	106.13124	7.11000	106.11076		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.16000	218.26571	2.16000	276.52633		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 31/01/2017 Spot Bond			1.99000	126.10630	1.99000	128.91188		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			2.21000	129.22300	2.21000	131.81070		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	0.00627	100.00000	0.00626		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	90.57353	100.00000	90.35207				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.08500	106.87000	11.08500	106.83815				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	99.73669				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	6.26959	100.00000	6.25406				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	99.73005				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	99.63628				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	37.36966	100.00000	37.27712				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04C On 20/08/2015 Spot Bond				100.00000	0.00000	99.74334				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	68.01668	11.00000	67.99723				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	37.36966	100.00000	37.27712				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL07C On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL075 On 20/09/2015 Spot Bond				100.00000	0.00000	101.19334				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.30591				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.14313				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.17706				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.19199				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.25337				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.25337				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.25477				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	100.25477				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.25198				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	94.15954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	100.95695				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.15673				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.19042				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.20394				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.17682				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.11600				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			8.56000	106.89668	8.56000	107.11016				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.34284				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.99006				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	88.20527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	175.35780				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	175.43095				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.14304				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL130 On 20/09/2021 Spot Bond				100.00000	0.00000	102.12964				0.00	0	0
Total ACL130 SPOT										0.00	0	0
Total For ACL130										0.00	0	0
ACL131 On 02/09/2016 Spot Bond				100.00000	0.00000	101.55224				0.00	0	0
Total ACL131 SPOT										0.00	0	0
Total For ACL131										0.00	0	0
ACL132 On 20/09/2021 Spot Bond				100.00000	0.00000	102.12859				0.00	0	0
Total ACL132 SPOT										0.00	0	0
Total For ACL132										0.00	0	0
ACL133 On 30/07/2017 Spot Bond				100.00000	0.00000	100.25090				0.00	0	0
Total ACL133 SPOT										0.00	0	0
Total For ACL133										0.00	0	0
ACL134 On 30/07/2017 Spot Bond				100.00000	0.00000	100.70583				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL140 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total ACL140/JIBAR SPOT										0.00	0	0
Total For ACL140/JIBAR										0.00	0	0
ACL141 On 20/12/2016 Spot Bond				100.00000	0.00000	102.26932				0.00	0	4,860,000
Total ACL141 SPOT										0.00	0	4,860,000
Total For ACL141										0.00	0	4,860,000
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	102.30968				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2021 Spot Bond				100.00000	0.00000	101.14713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.16696				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	101.01698				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	100.99385				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.03873				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.12290				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.07535				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.02106				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.03601				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	104.04855	10.23000	104.01987				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.05079				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.02786				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	120.12942				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.76500	105.08600	8.76500	105.06123				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11876				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	116.96800	1.75000	117.07134				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.08634				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.03719				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.09158				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.12526				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.05789				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.32204				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57975				0.00	0	17,000,000
Total ACL181 SPOT										0.00	0	17,000,000
Total For ACL181										0.00	0	17,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.67622				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.04576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.09691				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.11853				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.09493				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15246				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.17010				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.35433				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.58678				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.17425				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.17425				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23288				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	101.09832				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.05099				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23288				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	96.24236				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.19734				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.17909				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	126.66329				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	128.49000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.03093				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.02149				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.81673				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.04711				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.06850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09158				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.03227				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.03093				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.13085				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.48194				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.18460				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.24488				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.79132				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	101.38349				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	101.50678				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	25.77308	100.00000	25.71064				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.85817	100.00000	13.82385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.64463				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.46652				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.51107				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.57037				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.44631				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.35500	101.20708	7.35500	101.18700				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.56949				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.65937				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			8.13500	105.04085	8.13500	105.01771				0.00	0	2,950,000,000
Total AIR01 SPOT										0.00	0	2,950,000,000
Total For AIR01										0.00	0	2,950,000,000
AIR02 On 30/04/2023 Spot Bond			8.83500	119.67853	8.83500	119.65011				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			6.80000	108.76830	6.80000	108.74821				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.43000	107.08016	8.43000	107.05574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.74329	100.00000	14.71049				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			9.16000	108.85710	9.16000	108.83017				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.70000	166.40780	2.70000	166.39555				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.41678				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.22773				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	76.20042	100.00000	76.04167				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	100.93368				0.00	0	400,000,000
Total APF01 SPOT										0.00	0	400,000,000
Total For APF01										0.00	0	400,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.00365				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.08768				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	102.09227				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.00213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN009 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	101.07534				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25243				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				100.00000	0.00000	101.57259				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	111.11000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				100.00000	0.00000	93.78000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				100.00000	0.00000	103.47066				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				100.00000	0.00000	101.65440				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.56000	131.17920	2.56000	235.25841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.99171				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	106.63369				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.62657				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	93.99118				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	101.82079				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	101.12962				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.57500	164.44690	2.57500	208.33957				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	29.58849	100.00000	29.52266				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	18.07552	100.00000	18.03076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	18.17977	100.00000	18.13475				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	17.71066	100.00000	17.66680				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.19279				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	100.94997				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.86999				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			8.23500	108.39235	8.23500	108.36832				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	101.16172				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.48750				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	101.91962				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.66404				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.65500	105.82912	8.65500	105.80449				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			7.16500	106.97019	7.16500	106.94951				0.00	0	444,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW2 SPOT									0.00	0	444,300,000
Total For BAW2									0.00	0	444,300,000
BAW20 On 15/01/2016 Spot Bond			100.00000	54.74481	100.00000	54.60925			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.55092			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			8.17000	107.70920	8.17000	107.68551			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.59775	103.51324	10.59775	102.60042			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.83731	101.71812	10.83731	101.50728			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.83273	101.69928	10.83273	101.50724			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.22851			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.82890	101.63681	10.82890	101.50937			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.15206	102.78025	11.15206	102.84804			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.25623			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.25623			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.25630			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			10.84775	101.44036	10.84775	101.32365				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			10.82910	102.70507	10.82910	101.67622				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.83731	101.71812	10.83731	101.50728				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.63192	102.28286	10.63192	101.94307				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			9.76271	98.29556	9.76271	101.68383				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.19531				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.17460				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.17460				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	100.00602				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			9.41192	103.31871	9.41192	102.49503				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.94500	101.55710	10.94500	101.55466				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond				100.00000	0.00000	101.14182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			10.87000	75.39547	10.87000	99.69471				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.09012				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	94.35538	9.28000	101.05029				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.15822				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.63500	74.16822	10.63500	99.72538				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	101.12543				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.15275				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.15275				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89588				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.11230				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.17287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00602				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.17287				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.11449				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.13443				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.17296				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.86264				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.92375				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.59775	103.81694	13.59775	102.91931				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			14.65763	102.77883	14.65763	102.85191				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.50827	102.96406	13.50827	102.35155				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.50633				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.50633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.50633				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.56046				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.31632				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	27.07566	100.00000	27.02429				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.74121	100.00000	20.68984				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.87683	100.00000	18.83008				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.65236	100.00000	11.62351				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.66601	100.00000	11.63679				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.08826	100.00000	14.05337				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.20723	100.00000	12.17701				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.41977				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.39552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.63863				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	100.67546				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BKP3U On 30/06/2019 Spot Bond			100.00000	8.80366	100.00000	8.78186				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BKP4U On 30/06/2019 Spot Bond			100.00000	8.80366	100.00000	8.78186				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BKP89U On 19/02/2015 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BKP90U On 05/03/2015 Spot Bond			100.00000	94.31525	100.00000	94.07216				0.00	0	0
Total BCP90U SPOT										0.00	0	0
Total For BCP90U										0.00	0	0
BKP91U On 23/04/2015 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0
Total BCP91U SPOT										0.00	0	0
Total For BCP91U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.06000	103.53177	2.06000	180.18589				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			7.35500	105.19150	7.35500	172.89369				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			7.35500	106.50122	7.35500	173.10767				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			7.74000	105.67506	7.74000	105.65302				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0: On 28/03/2018 Spot Bond			7.23500	102.36218	7.23500	102.34209				0.00	0	105,000,000
Total BEER02 SPOT										0.00	0	105,000,000
Total For BEER02										0.00	0	105,000,000
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.23518				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.41985				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.42795				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	100.45493				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	100.48189				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	100.55700				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	34.51932	100.00000	34.43384				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.22989				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.23433				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.23580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.25353				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.27712				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	21.60485	100.00000	21.55135				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	21.60485	100.00000	21.55135				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.22206				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.24532				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			7.72000	105.65679	7.72000	105.63468				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.31506				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.43887				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	15.49755	100.00000	15.45917				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	15.49755	100.00000	15.45917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.77981				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			10.31000	105.66514	10.31000	104.29078				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.12867				0.00	0	130,000,000
Total BGL03 SPOT										0.00	0	130,000,000
Total For BGL03										0.00	0	130,000,000
BGL04 On 05/02/2025 Spot Bond			10.11500	101.37148	10.11500	99.65096				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	100.10479				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	59.64208	100.00000	59.52892				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.46142				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.49147				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.94500	71.63204	7.94500	104.32095				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	100.00000				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.73881				0.00	0	0
Total BIDC43 SPOT										0.00	0	0
Total For BIDC43										0.00	0	0
BIDC44 On 08/05/2015 Spot Bond			100.00000	80.93126	100.00000	80.75221		870,000,000,000,000.00		128,700,000,000	54,400,000,000	

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 BIDC44 SPOT										'0,000,000,000,000.00	128,700,000,000	54,400,000,000
Total For BIDC44										'0,000,000,000,000.00	128,700,000,000	54,400,000,000
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.48049				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	101.71280				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.47240				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.54528				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.67774				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	102.22906				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	103.12791				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	92.57205	100.00000	92.33887				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.36011				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.37027				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC00 On 17/03/2015 Spot Bond				100.00000	0.00000	99.35130				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC00 On 20/10/2015 Spot Bond				100.00000	0.00000	95.18318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC005 On 23/02/2015 Spot Bond				100.00000	0.00000	99.76163				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC009 On 24/11/2015 Spot Bond				100.00000	0.00000	94.58126				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC010 On 18/02/2015 Spot Bond				100.00000	0.00000	99.86215				0.00	0	0
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				100.00000	0.00000	99.72379				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	79.00433	100.00000	78.83369				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC013 On 13/03/2015 Spot Bond				100.00000	0.00000	99.44404				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	99.41524				0.00	400,000,000	100,000,000
Total BTC016 SPOT										0.00	400,000,000	100,000,000
Total For BTC016										0.00	400,000,000	100,000,000
BTC016 On 19/03/2015 Spot Bond				100.00000	0.00000	99.35897				0.00	0	0
Total BTC017 SPOT										0.00	0	0
Total For BTC017										0.00	0	0
BTC017 On 27/03/2015 Spot Bond				100.00000	0.00000	99.21425				0.00	0	0
Total BTC018 SPOT										0.00	0	0
Total For BTC018										0.00	0	0
BTC018 On 08/04/2015 Spot Bond				100.00000	0.00000	99.00623				0.00	0	0
Total BTC019 SPOT										0.00	0	0
Total For BTC019										0.00	0	0
BTC019 On 14/04/2015 Spot Bond				100.00000	0.00000	98.90283				0.00	0	0
Total BTC021 SPOT										0.00	0	0
Total For BTC021										0.00	0	0
BTC021 On 16/04/2015 Spot Bond				100.00000	0.00000	98.86869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC022 SPOT									0.00	0	0
Total For BTC022									0.00	0	0
BTC022 On 16/07/2015 Spot Bond				100.00000	0.00000	97.10994			0.00	900,000,000	900,000,000
Total BTC023 SPOT									0.00	900,000,000	900,000,000
Total For BTC023									0.00	900,000,000	900,000,000
BTC023 On 20/04/2015 Spot Bond				100.00000	0.00000	98.79969			0.00	0	0
Total BTC024 SPOT									0.00	0	0
Total For BTC024									0.00	0	0
BTC024 On 22/04/2015 Spot Bond				100.00000	0.00000	98.76047			0.00	0	0
Total BTC025 SPOT									0.00	0	0
Total For BTC025									0.00	0	0
BTC025 On 24/04/2015 Spot Bond				100.00000	0.00000	98.72494			0.00	0	0
Total BTC026 SPOT									0.00	0	0
Total For BTC026									0.00	0	0
BTC026 On 06/05/2015 Spot Bond				100.00000	0.00000	98.51594			0.00	0	0
Total BTC027 SPOT									0.00	0	0
Total For BTC027									0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	27.43896	100.00000	27.37100			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.14027			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	99.81600			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			8.87000	112.07698	8.87000	112.05011			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.31383			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.77000	104.79322	8.77000	104.76836			0.00	0	620,000,000
Total CBL11 SPOT									0.00	0	620,000,000
Total For CBL11									0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			11.83500	103.45973	11.83500	103.42687			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.64752				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.73500	99.73626	11.73500	99.70484				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	101.86829				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.76000	103.56159	8.76000	103.53706				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.47983				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.73500	102.83801	11.73500	102.80614				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.65585				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.77467				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.07675				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.40500	98.57996	9.40500	98.55495				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			9.20500	121.03155	9.20500	121.00163				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.48500	114.91613	9.48500	114.88688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.36500	123.37226	8.36500	123.34433				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.99742				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			11.07000	105.50662	11.07000	105.47522				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.69800				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.83684				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.50250	10.00000	106.47470				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.98621				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.30529				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.40507				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.83467				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.72458				0.00	300,000,000	100,000,000
Total CIG02 SPOT										0.00	300,000,000	100,000,000
Total For CIG02										0.00	300,000,000	100,000,000
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.04550				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	101.08995				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
CLN12 On 20/08/2015 Spot Bond			100.00000		0.00000	99.64575				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	99.64943				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond			100.00000		0.00000	99.62998				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond			100.00000		0.00000	99.86544				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000		0.00000	101.14315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.75819				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	101.12331	10.11000	101.09577				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	100.75171				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	122.57340	2.76000	122.56428				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	119.76497	3.14000	122.60245				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.73044	8.25000	103.70728				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			2.91000	129.41996	2.91000	123.53744				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	127.62285	2.40000	121.82371				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.59576				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.05000	103.44366	8.05000	103.42124				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.45265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.46346				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			8.10000	103.53082	8.10000	103.50825				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			8.10000	103.53082	8.10000	103.50825				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			8.15000	102.38825	8.15000	102.36579				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.17030				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.28697				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	99.88289				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	101.62438				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	101.72444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	104.33764	9.35000	104.31173				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	104.33764	9.35000	104.31173				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	101.60370				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.60791				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.19181				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	100.94687				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.96961				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.97081				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.94687				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.94687				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.97746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.82222				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.45091				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.92020				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.92020				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.92020				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.35906				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.56500	107.36040	8.56500	107.33553				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.99124				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.32636				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.42512				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41858				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.63938				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	101.91920				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64862				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.52425				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.34760				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.17598				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	100.99877				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.04441				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.35963				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	102.01835				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.29118				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	101.07950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.31968				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	106.50300	10.00000	106.47500				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	100.86940				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	101.06785				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	100.93149				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.24764				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	100.89390				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04256				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02959				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	133.53734				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.48763				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	133.62543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	133.00853				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	133.49151				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	130.93905				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	131.87608				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	99.85522				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			9.97000	100.03181	9.97000	100.00492				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.49000	101.70076	10.49000	101.67203				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98462				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	101.24901				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	99.85850				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	100.32757				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	100.19138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	106.86046	8.80500	102.45762				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	101.09832				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.32424				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	128.67036				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14814				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16833				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.24633				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.19750				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65812				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	79.01931				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.30602				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	100.98462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	115.83062				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	116.03470				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.29019				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	101.44360				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	100.99024				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	101.64797				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	101.36002				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.04809				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.20869				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.28743				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.27581				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 28/05/2019 Spot Bond				100.00000	0.00000	101.58309				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35(On 20/12/2018 Spot Bond				100.00000	0.00000	101.65798				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	102.26137				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	102.35362				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.00126				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.55000	102.78787	10.55000	104.02669				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.15000	111.33288	9.15000	112.56183				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	101.10983				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.48276				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.29000	112.91884	11.29000	114.42093				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.10814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.32000	107.68048	11.32000	107.51683				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			9.75000	107.46473	9.75000	107.32352				0.00	0	1,100,000,000
Total CLN368 SPOT										0.00	0	1,100,000,000
Total For CLN368										0.00	0	1,100,000,000
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.10814				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.34514				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.29250				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	101.09283				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.11591				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.11604				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	101.02622				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			8.70500	109.38583	8.70500	109.25717				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	103.93886				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.21272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	104.17452	10.55000	104.14494				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	104.35162	11.00000	104.32076				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	100.40910				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	101.23288				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	100.40128				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			11.08000	110.31979	11.08000	110.15560				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.35107				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	101.11580				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	100.37384				0.00	0	20,000,000
Total CLN387 SPOT										0.00	0	20,000,000
Total For CLN387										0.00	0	20,000,000
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.19063				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	100.83164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02771				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	101.04441				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	90.21725				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	101.10506				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	40.32551	7.01000	40.93380				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	180.40527				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			7.74000	105.67506	7.74000	149.27920				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			7.35500	39.16450	7.35500	172.89369				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			7.35500	39.60098	7.35500	173.10767				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	95.17530				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	95.13405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.67992				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.67992				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	101.18384				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.10785				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.12283				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.66827				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.11853				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.32757				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.01880				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.08887				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.08208				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.08882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.84637				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.63045				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			8.23000	110.24242	8.23000	107.70844				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			8.12000	104.17258	8.12000	104.14980				0.00	0	2,330,000,000
Total COJ04 SPOT										0.00	0	2,330,000,000
Total For COJ04										0.00	0	2,330,000,000
COJ05 On 05/06/2023 Spot Bond			9.34500	118.52883	9.34500	118.49909				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.46500	104.50946	7.46500	104.48842				0.00	0	2,500,000,000
Total COJ06 SPOT										0.00	0	2,500,000,000
Total For COJ06										0.00	0	2,500,000,000
COJ07 On 23/03/2021 Spot Bond			8.91500	112.82121	8.91500	112.79402				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.93000	109.56390	8.93000	109.53760				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			9.30000	102.18944	9.30000	102.16392				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			10.08500	104.47279	10.08500	104.44456				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			10.08500	97.21512	10.08500	97.18884				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.59585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL003 On 01/03/2015 Spot Bond				100.00000	0.00000	101.50181				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL005 On 01/08/2015 Spot Bond				100.00000	0.00000	100.39593				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL007 On 12/12/2019 Spot Bond			100.00000	10.59977	100.00000	10.57353				0.00	0	0
Total CPL010 SPOT										0.00	0	0
Total For CPL010										0.00	0	0
CPL010 On 25/08/2017 Spot Bond				100.00000	0.00000	101.58690				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL021 On 23/09/2019 Spot Bond				100.00000	0.00000	101.03354				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL022 On 23/04/2015 Spot Bond				100.00000	0.00000	102.06096				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPL023 On 27/11/2017 Spot Bond				100.00000	0.00000	101.49811				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL024 On 12/03/2020 Spot Bond			100.00000	10.10085	100.00000	10.07584				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL02U On 12/12/2018 Spot Bond			100.00000	12.88428	100.00000	12.85238				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.68000	103.57629	10.68000	102.77677				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	15.18245	100.00000	15.14484				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	6.42698	100.00000	6.41106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN401 On 10/06/2018 Spot Bond			100.00000	15.96464	100.00000	15.92511				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	100.29415				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			7.44500	101.17348	7.44500	101.15306				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	101.34240				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	101.20133				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	99.80859				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	55.51500	100.00000	55.37599				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.31527				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.72878				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	100.11864				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.12291				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL001 On 15/07/2018 Spot Bond				100.00000	0.00000	100.86712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.44092				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.59423				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	101.64374				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.25305				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.10416				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.90500	106.87822	7.90500	106.85547				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			6.90000	112.56768	6.90000	112.54671				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.75000	107.02725	7.75000	107.00477		27,125,000,000.00		3,500,000	2,030,000,000	
Total DV22 SPOT								27,125,000,000.00		3,500,000	2,030,000,000	
Total For DV22								27,125,000,000.00		3,500,000	2,030,000,000	
DV23 On 27/02/2023 Spot Bond			8.36000	114.02251	8.36000	113.99713		138,483,400,000.00		16,565,000	1,177,924,900	
Total DV23 SPOT								138,483,400,000.00		16,565,000	1,177,924,900	
Total For DV23								138,483,400,000.00		16,565,000	1,177,924,900	
DV24 On 18/02/2024 Spot Bond			8.56000	106.82199	8.56000	106.79767		0.00		0	0	
Total DV24 SPOT								0.00		0	0	
Total For DV24								0.00		0	0	
DV29 On 18/02/2029 Spot Bond			8.71000	110.94106	8.71000	110.91536		0.00		0	300,000,000	
Total DV29 SPOT								0.00		0	300,000,000	
Total For DV29								0.00		0	300,000,000	
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.89069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC005 On 29/06/2015 Spot Bond				100.00000	0.00000	100.78860				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVC006 On 15/09/2015 Spot Bond				100.00000	0.00000	101.05881				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC007 On 20/11/2015 Spot Bond				100.00000	0.00000	99.80941				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC008 On 11/06/2015 Spot Bond				100.00000	0.00000	101.09938				0.00	0	0
Total DVC009 SPOT										0.00	0	0
Total For DVC009										0.00	0	0
DVC009 On 15/09/2015 Spot Bond				100.00000	0.00000	101.11564				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	99.95653				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.02595				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.28816				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			7.25000	128.19058	7.25000	128.16537				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.52131				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.35000	98.53684	2.35000	98.53048				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	101.04157	1.20000	134.79567				0.00	0	300,000,000
Total EL15 SPOT										0.00	0	300,000,000
Total For EL15										0.00	0	300,000,000
EL28 On 02/05/2028 Spot Bond			2.15000	122.98357	2.15000	122.97630				0.00	0	8,140,000,000
Total EL28 SPOT										0.00	0	8,140,000,000
Total For EL28										0.00	0	8,140,000,000
EL29 On 19/11/2029 Spot Bond			2.10000	111.17654	2.10000	111.17012				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.11000	110.89380	2.11000	110.88738				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.16000	103.16218	2.16000	103.15609				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.33000	98.92480	2.33000	98.91847				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.80500	107.88202	8.80500	107.85635				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.65500	114.11818	8.65500	114.09147				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			9.13500	108.34385	9.13500	108.31712				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			9.34500	100.74664	9.34500	101.28936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			9.48500	112.53684	9.48500	108.91650				0.00	0	4,333,332,900
Total EMM05 SPOT										0.00	0	4,333,332,900
Total For EMM05										0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	99.86373				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	95.97106				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.22052				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.07826				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.07497				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	99.83629				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.07082				0.00	0	200,000,000
Total EPFC12 SPOT										0.00	0	200,000,000
Total For EPFC12										0.00	0	200,000,000
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	101.97363				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	92.65772	100.00000	92.34783				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.94500	102.17079	10.94500	102.14139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.70463				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.21951				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.46525				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			9.21500	101.44698	9.21500	101.42188				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	100.81171				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.63066				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.85633				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	99.84689				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				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	99.86020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.85446			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	99.86134			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	99.85657			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	99.86967			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	99.87155			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.80000	104.00905	6.80000	103.98994			0.00	0	13,300,000,000
Total ES15 SPOT									0.00	0	13,300,000,000
Total For ES15									0.00	0	13,300,000,000
ES18 On 20/04/2018 Spot Bond			7.19500	108.63850	7.19500	108.61741		13,519,216,491,000.00	1,878,973,800	14,900,000,000	
Total ES18 SPOT								13,519,216,491,000.00	1,878,973,800	14,900,000,000	
Total For ES18								13,519,216,491,000.00	1,878,973,800	14,900,000,000	
ES23 On 25/01/2023 Spot Bond			7.78000	113.44553	7.78000	113.42162		149,053,908,000.00	19,158,600	50,001,435,600	
Total ES23 SPOT								149,053,908,000.00	19,158,600	50,001,435,600	
Total For ES23								149,053,908,000.00	19,158,600	50,001,435,600	
ES26 On 02/04/2026 Spot Bond			8.10500	100.98356	8.10500	100.96153		14,455,954,804,000.00	1,783,584,800	9,421,790,900	
Total ES26 SPOT								14,455,954,804,000.00	1,783,584,800	9,421,790,900	
Total For ES26								14,455,954,804,000.00	1,783,584,800	9,421,790,900	
ES33 On 15/09/2033 Spot Bond			8.85000	90.87091	8.78000	91.42641		133,105,800,090,000.00	15,040,203,400	138,888,025,500	
Total ES33 SPOT								133,105,800,090,000.00	15,040,203,400	138,888,025,500	
Total For ES33								133,105,800,090,000.00	15,040,203,400	138,888,025,500	
ES42 On 25/04/2042 Spot Bond			8.79500	99.49188	8.79500	99.46835		0.00	0	16,100,000,000	
Total ES42 SPOT								0.00	0	16,100,000,000	
Total For ES42								0.00	0	16,100,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.81853		0.00	15,000,000,000	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX01 SPOT										0.00	15,000,000,000	5,000,000,000
Total For EXX01										0.00	15,000,000,000	5,000,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.81241				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.66072				0.00	0	0
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.46791				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	100.92200				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	101.73745				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	102.93589				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	102.42192				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	101.57702				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.36236				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.51655	100.00000	10.49022				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.23545	100.00000	10.20982				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.19096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.90963				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.33040				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.42329				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.73500	100.44006	8.73500	100.41647				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.15953				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.15947				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.33374				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.57808				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.60466				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.63137				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.40500	106.01132	9.40500	104.67919				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.51500	109.55507	9.51500	109.52709				0.00	0	4,600,000,000

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 FRBC21 SPOT										0.00	0	4,600,000,000
Total For FRBC21										0.00	0	4,600,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.25127				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			2.21000	130.94027	2.21000	131.81070				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.19000	127.40709	2.19000	275.93005				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			2.35500	104.74021	2.35500	111.33084				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.43000	102.85711	2.43000	162.31440				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.20000	119.80010	2.20000	219.69673				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.19500	109.10913	7.19500	109.08782				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			7.72500	64.94778	7.72500	64.32123				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			9.43700	41.66121	9.43700	40.75269				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.68000	40.33218	9.68000	39.42072				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	95.05208	100.00000	94.80519				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	96.80532	100.00000	96.56920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10:On 03/06/2021 Spot Bond				100.00000	0.00000	101.93904				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	101.31958				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.14320				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.25449				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	100.44138	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	100.44138	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.23288				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.17506				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.38709				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21272				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	100.35458	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	101.28932				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
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	101.58816				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.54134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 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
FRC136 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
FRC137 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
FRC138 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
FRC139 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
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	18.72147	100.09221	18.67507				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.10102				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	109.86760				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2015 Spot Bond				100.00000	0.00000	101.46849				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	103.10205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.22726				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.24085				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.13365				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.15218				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.50789				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				100.00000	0.00000	101.13198				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	62.71361	13.22500	62.69095				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.06733				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.06868				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.57713				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16(On 20/06/2018 Spot Bond				100.00000	0.00000	101.11718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.58500	96.45693	3.58500	99.78300				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16564				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16564				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.00000	0.00000	101.89838				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				100.00000	0.00000	100.98462				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	99.20527				0.00	0	0
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	101.09832				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	101.07272				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	100.10291				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	101.25573				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	100.00000				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	100.10186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	100.36930				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.44092				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.14141				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.46042				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				100.00000	0.00000	101.06059				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.15218				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.15218				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 14/03/2016 Spot Bond				100.00000	0.00000	101.13682				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				100.00000	0.00000	100.82622				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				100.00000	0.00000	100.87065				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				100.00000	0.00000	100.96923				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.67102				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	101.21676				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	100.65341				0.00	4,000,000,000	2,000,000,000
Total FRC196 SPOT										0.00	4,000,000,000	2,000,000,000
Total For FRC196										0.00	4,000,000,000	2,000,000,000
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.95107				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	100.59202				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.59359				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.49763				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.45305				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.49763				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.45126				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.08412				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.12164	8.75000	100.09730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	105.10092				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	10.32482	100.00000	10.29925				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	9.42606	100.00000	9.40271				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	100.95240				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	1.64354	100.00000	1.63947				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.20028				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	21.01605	100.00000	20.96400				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	100.02066				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	10.18050	100.00000	10.15529				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	15.70571	100.00000	15.66638				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	100.02063				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	8.67652	100.00000	8.65479				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.02058				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	100.01944				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	100.13248				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	100.12431				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.02000	125.25528	3.02000	125.24491				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC224 On 10/11/2016 Spot Bond				100.00000	0.00000	99.99999				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC225 On 20/05/2020 Spot Bond				100.00000	0.00000	101.82521				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226 On 18/06/2015 Spot Bond				100.00000	0.00000	101.00254				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	101.23130				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.22455				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.43785			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.29695			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			3.55000	114.42124	3.55000	121.14995			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.24625			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.25845			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			3.60000	105.63976	3.60000	120.77156			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.58000	103.42898	3.58000	120.92275			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			3.31000	100.09980	3.31000	125.70193			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			3.38000	101.22367	3.38000	134.78493			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.33262			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.08882			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.23814			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.43875			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.38727			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.18313			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.18178			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	101.57653			0.00	0	0
Total FRC97 SPOT									0.00	0	0
Total For FRC97									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.09803			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	11.68411	100.00000	11.65517			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	39.17220	100.00000	39.07520			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	85.75854	100.00000	85.49303			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	22.05839	100.00000	22.00376			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD12 On 20/03/2018 Spot Bond			100.00000	6.26959	100.00000	6.25406			0.00	0	0
Total FRD12U SPOT									0.00	0	0
Total For FRD12U									0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	11.50765	100.00000	11.47916			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRI15 On 14/03/2015 Spot Bond			5.45000	153.32160	5.45000	153.29880				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	100.86780				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.28034				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.52158				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	102.71290				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.30580				0.00	0	10,000,000,000
Total FRJ19 SPOT										0.00	0	10,000,000,000
Total For FRJ19										0.00	0	10,000,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.40390				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.07665				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.05800	84.09031	2.05800	104.40126				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.45000	102.72836	2.45000	134.17094				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.40509				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.54231	10.38000	100.51369				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond			10.38000	100.54231	10.38000	100.51369			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.27197			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.59000	99.68077	2.59000	108.21395			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.51000	210.87367	2.51000	210.25585			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.56000	108.79615	2.56000	108.78849			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.63606			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.54000	209.98990	2.54000	209.36874			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.31242			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			2.44000	110.49378	2.44000	110.48636			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			2.65000	107.08357	2.65000	107.07576			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	100.77673			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	46.43000			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.06641			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			2.75500	105.12632	2.75500	105.11836			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.66000	114.06489	2.66000	205.86583			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.71000	112.40469	2.71000	204.42751			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			2.37000	97.34286	2.37000	97.33652			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.74000	160.68324	2.74000	203.57042			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.03000	87.70938	3.03000	100.19274			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.31000	126.31330	2.31000	273.56031			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.20000	127.31551	2.20000	275.73163			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.92000	120.92423	2.92000	261.88472			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			2.68000	100.52537	2.68000	127.95463			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.30040				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			2.21000	131.81872	2.21000	127.78036				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.50095				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	100.74906				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.12915				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.43000	108.21601	2.43000	108.20878				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	24.85165	104.97509	24.78738				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	28.92285	101.07593	28.85054				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	21.37262	100.44759	21.31948				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	27.26137	100.76967	27.19340				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.03000	119.74994	2.03000	119.74330				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2.30000	97.40127	2.30000	111.88111			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	98.72070			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			2.33000	97.13972	2.33000	111.58059			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.76757			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.40000	125.50034	2.40000	344.36931			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.01963			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.62765			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			6.37500	103.81292	6.37500	103.79489			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.03000	104.71687	7.03000	104.69689			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			7.49000	105.82426	7.49000	105.80278			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX18 On 14/04/2018 Spot Bond			7.60500	111.46093	7.60500	111.43808			0.00	0	200,000,000
Total FRX18 SPOT									0.00	0	200,000,000
Total For FRX18									0.00	0	200,000,000
FRX19 On 15/11/2019 Spot Bond			8.00000	106.05868	8.00000	106.03571		11,200,000,000.00		1,400,000	1,848,000,000
Total FRX19 SPOT								11,200,000,000.00		1,400,000	1,848,000,000
Total For FRX19								11,200,000,000.00		1,400,000	1,848,000,000
FRX20 On 01/10/2020 Spot Bond			8.22500	105.50967	8.22500	105.48630		0.00		0	0
Total FRX20 SPOT								0.00		0	0
Total For FRX20								0.00		0	0
FRX23 On 28/02/2023 Spot Bond			8.78000	97.64826	8.78000	97.62508		0.00		0	1,000,000,000
Total FRX23 SPOT								0.00		0	1,000,000,000
Total For FRX23								0.00		0	1,000,000,000
FRX24 On 10/12/2024 Spot Bond			8.83500	114.24131	8.83500	114.21418		0.00		0	400,000,000
Total FRX24 SPOT								0.00		0	400,000,000
Total For FRX24								0.00		0	400,000,000
FRX26 On 01/10/2026 Spot Bond			9.17500	103.02180	9.17500	105.71893		0.00		0	1,150,000,000
Total FRX26 SPOT								0.00		0	1,150,000,000
Total For FRX26								0.00		0	1,150,000,000
FRX31 On 21/02/2031 Spot Bond			9.55000	104.07994	9.55000	104.05356		0.00		0	0
Total FRX31 SPOT								0.00		0	0
Total For FRX31								0.00		0	0
FRX45 On 14/04/2045 Spot Bond			9.38000	88.83051	9.38000	88.80814		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	100.97337		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	100.98696		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	101.02090		0.00		0	0
Total FS1A5 SPOT								0.00		0	0
Total For FS1A5								0.00		0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.07524		0.00		0	0
Total FS1B1 SPOT								0.00		0	0
Total For FS1B1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.11598			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.29236			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.52932			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.59649			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.44888			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.65702			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.72426			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	101.78029			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	102.02678			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	100.75425			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	100.75677			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04 On 11/04/2017 Spot Bond			8.52000	105.05288	8.52000	105.02880			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
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.08877			0.00	0	0
Total GPT32 SPOT									0.00	0	0
Total For GPT32									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.41593	100.00000	10.39014			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	18.07475	100.00000	18.02999			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	11.40419	100.00000	11.37429			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.29744			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.30899			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.32331			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.34317			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.53897				0.00	0	10,000,000
Total GRT02 SPOT										0.00	0	10,000,000
Total For GRT02										0.00	0	10,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.54979				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.09044				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.27389				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.77928				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.00155				0.00	840,000,000	210,000,000
Total GRT08 SPOT										0.00	840,000,000	210,000,000
Total For GRT08										0.00	840,000,000	210,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.80629				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.59535				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.38026				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	10.87656	100.00000	10.85020				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	100.64552				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.19116				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.16453				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.16645				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC18 On 24/03/2015 Spot Bond				100.00000	0.00000	100.33096				0.00	0	0
Total HILC18 SPOT										0.00	0	0
Total For HILC18										0.00	0	0
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.08877				0.00	0	0
Total HILC19 SPOT										0.00	0	0
Total For HILC19										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.47542				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			6.98894	100.87293	6.98894	100.11873				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.49620				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			7.99020	100.77392	7.99020	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.52291				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			8.44094	100.80146	8.44094	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.55552				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.48693			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.61657			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.63750			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.03842			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.55000	102.27664	8.55000	102.25338			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.48000	110.32997	7.48000	110.30758		14,960,000,000.00	2,000,000	1,234,500,000	
Total HWAY20 SPOT								14,960,000,000.00	2,000,000	1,234,500,000	
Total For HWAY20								14,960,000,000.00	2,000,000	1,234,500,000	
HWAY2 On 07/12/2023 Spot Bond			2.01000	129.06910	2.01000	279.53091		80,400,000,000,000.00	40,000,000,000	21,700,000,000	
Total HWAY23 SPOT								80,400,000,000,000.00	40,000,000,000	21,700,000,000	
Total For HWAY23								80,400,000,000,000.00	40,000,000,000	21,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.01000	131.95127	2.01000	285.77295		80,400,000,000,000.00	40,000,000,000	20,000,000,000	
Total HWAY24 SPOT								80,400,000,000,000.00	40,000,000,000	20,000,000,000	
Total For HWAY24								80,400,000,000,000.00	40,000,000,000	20,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			8.73500	105.05539	8.73500	105.03057		4,367,500,000.00	500,000	3,734,700,000	
Total HWAY34 SPOT								4,367,500,000.00	500,000	3,734,700,000	
Total For HWAY34								4,367,500,000.00	500,000	3,734,700,000	
HWAY3 On 31/07/2035 Spot Bond			8.73500	105.14683	8.73500	105.12199		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	89.46078	100.00000	89.24205		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF02 On 30/09/2016 Spot Bond			100.00000	23.33089	100.00000	23.27312			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	58.73870	100.00000	58.59325			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	28.07020	100.00000	28.00069			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	25.64836	100.00000	25.58623		192,000,000,000,000.00	1,920,000,000	480,000,000	
Total HWF06U SPOT								12,000,000,000,000.00	1,920,000,000	480,000,000	
Total For HWF06U								12,000,000,000,000.00	1,920,000,000	480,000,000	
HWF07 On 26/03/2015 Spot Bond			100.00000	90.89775	100.00000	90.67551			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			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			1.70000	118.09105	1.69000	118.19214		219,862,293,020,000.00	129,330,760,600	77,903,353,600	
Total I2025 SPOT								19,862,293,020,000.00	129,330,760,600	77,903,353,600	
Total For I2025								19,862,293,020,000.00	129,330,760,600	77,903,353,600	
I2038 On 31/01/2038 Spot Bond			1.83000	123.96621	1.83000	123.95996		91,302,522,504,000.00	49,892,088,800	98,075,762,300	
Total I2038 SPOT								11,302,522,504,000.00	49,892,088,800	98,075,762,300	
Total For I2038								11,302,522,504,000.00	49,892,088,800	98,075,762,300	
I2046 On 31/03/2046 Spot Bond			1.83000	126.42283	1.83000	126.41651		224,185,997,202,000.00	122,506,009,400	135,982,804,700	
Total I2046 SPOT								14,185,997,202,000.00	122,506,009,400	135,982,804,700	
Total For I2046								14,185,997,202,000.00	122,506,009,400	135,982,804,700	
I2050 On 31/12/2050 Spot Bond			1.88000	133.60919	1.87000	133.93108		172,828,116,120,000.00	91,929,849,000	76,314,924,500	
Total I2050 SPOT								72,828,116,120,000.00	91,929,849,000	76,314,924,500	
Total For I2050								72,828,116,120,000.00	91,929,849,000	76,314,924,500	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	98.25000			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			7.08500	104.58627	7.08500	104.56608			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.43321			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.32361			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			7.65000	105.80896	7.65000	105.78702			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			7.42000	111.07752	7.42000	111.05517			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			7.47000	100.97468	7.47000	100.95456			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.14310			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			2.15000	99.50953	2.15000	128.51730			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			2.28000	103.09601	2.28000	131.22812			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	100.86136			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.41170			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			7.54000	106.52892	7.54000	106.50726			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.31267			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.10007				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	99.99260				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				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			8.06500	100.91492	8.06500	100.89300				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.42000	95.89241	8.42000	95.87057			5,052,000,000.00		600,000	2,490,000,000
Total IBL46 SPOT									5,052,000,000.00		600,000	2,490,000,000
Total For IBL46									5,052,000,000.00		600,000	2,490,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.06771				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.62000	101.86406	7.62000	101.84313				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.47000	102.93698	8.47000	102.91340				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.05246				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.16089				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	99.33082	7.90000	99.30957				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.84500	101.03352	7.84500	101.01205				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.17701				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.94654				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			7.19000	102.39779	7.19000	102.37812				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.80500	104.61817	7.80500	104.59641				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.78000	108.89445	8.78000	108.86903				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.82360				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.29381				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.23656				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.24150				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.24631				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	0.00735	100.00000	0.00733				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.45021				0.00	1,080,000,000	270,000,000
Total IDCG01 SPOT										0.00	1,080,000,000	270,000,000
Total For IDCG01										0.00	1,080,000,000	270,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.38597				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			8.05500	103.82769	8.05500	103.80517				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.57762				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.63080				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			9.08500	105.03008	9.08500	105.00430				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.56780	5.00000	101.55401				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	101.56780	5.00000	101.55401				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.15017	5.00000	100.13652				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	101.57248	5.00000	101.55870				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	101.65465	4.00000	101.64352				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.28116	4.00000	101.27014				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	43.56791	100.00000	43.46001				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW02L On 30/06/2016 Spot Bond			100.00000	43.39630	100.00000	43.28884			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	43.39630	100.00000	43.28884			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	108.04632	9.20000	108.01962			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	99.84441			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.44450	100.00000	8.42359			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	100.50919			0.00	0	0
Total IM1004 SPOT									0.00	0	0
Total For IM1004									0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.40000	103.68641	8.40000	103.66273			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.74964			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	16.57498	100.00000	16.53483			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	85.75854	100.00000	85.49303			0.00	0	0
Total IN253U SPOT									0.00	0	0
Total For IN253U									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	13.99958	100.00000	13.96492			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	15.09592	100.00000	15.05811			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	1.25129	100.00000	1.24889				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.24491	100.00000	9.22201				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	10.44405	100.00000	10.41729				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	92.63959	100.00000	92.40506				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	10.16800	100.00000	10.14281				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN290U On 31/12/2016 Spot Bond			100.00000	29.82181	100.00000	29.74796				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	71.15010	100.00000	71.01167				0.00	0	0
Total IN291U SPOT										0.00	0	0
Total For IN291U										0.00	0	0
IN521U On 19/05/2015 Spot Bond			100.00000	79.00433	100.00000	100.00000				0.00	0	0
Total IN521U SPOT										0.00	0	0
Total For IN521U										0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.30000	99.98274	6.30000	99.91377				0.00	0	0
Total INA507 SPOT										0.00	0	0
Total For INA507										0.00	0	0
INA508 On 17/02/2015 Spot Bond			6.30000	99.89655	6.30000	99.79330				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			6.30000	99.77612	6.30000	99.67313				0.00	0	0
Total INA509 SPOT										0.00	0	0
Total For INA509										0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.40000	99.52881	6.40000	99.42470				0.00	0	0
Total INA511 SPOT										0.00	0	0
Total For INA511										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA515 On 07/04/2015 Spot Bond			6.50000	99.03005	6.50000	98.92537				0.00	0	0
Total INA515 SPOT										0.00	0	0
Total For INA515										0.00	0	0
INA516 On 14/04/2015 Spot Bond			6.50000	98.90795	6.50000	98.80353				0.00	0	0
Total INA516 SPOT										0.00	0	0
Total For INA516										0.00	0	0
INA517 On 21/04/2015 Spot Bond			6.50000	98.78615	6.50000	98.68199				0.00	0	0
Total INA517 SPOT										0.00	0	0
Total For INA517										0.00	0	0
INA519 On 05/05/2015 Spot Bond			6.50000	98.54345	6.50000	98.43980				0.00	0	0
Total INA519 SPOT										0.00	0	0
Total For INA519										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.06240				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.59775	102.95132	10.59775	102.25093				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.59775	101.70454	10.59775	101.47728				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.19666				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.17397				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.32878	6.50000	102.31080				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.19927				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	93.44280				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.15128			0.00	0	0
Total ING204 SPOT									0.00	0	0
Total For ING204									0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.56161			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.15131			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.36278			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ING242 SPOT									0.00	0	0
Total For ING242									0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.53552			0.00	0	0
Total ING243 SPOT									0.00	0	0
Total For ING243									0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.51828			0.00	0	0
Total ING244 SPOT									0.00	0	0
Total For ING244									0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	100.53759			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	102.74110			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	99.64782			0.00	0	0
Total ING273 SPOT									0.00	0	0
Total For ING273									0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	98.17251			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
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.47781				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	105.36959				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.94619				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP273U On 14/04/2015 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IP273U SPOT										0.00	0	0
Total For IP273U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.65503				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.59917				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.60674				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			8.16000	104.15399	8.16000	104.13111				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	100.81584				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	100.83492				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	100.84766				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.54258			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.56937			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	100.46337			0.00	0	0
Total IPFC05 SPOT									0.00	0	0
Total For IPFC05									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.80500	104.80198	8.80500	104.77704			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.11824			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			8.11000	107.53357	8.11000	107.50996		9,732,000,000.00		1,200,000	1,630,000,000
Total IPL6 SPOT								9,732,000,000.00		1,200,000	1,630,000,000
Total For IPL6								9,732,000,000.00		1,200,000	1,630,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.76293			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.63660			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.09217			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.21743			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			8.26500	102.23972	8.26500	102.21724			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.71804			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.55369			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.37000	96.26021	3.37000	125.89730			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.61000	142.77028	3.61000	148.16240			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	100.93160			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.69458			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.55734			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.41636			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.02095			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			3.69000	98.01533	3.69000	98.86120			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			3.69000	97.93362	3.69000	105.18328			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.51451			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.85981			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			9.68500	114.83358	9.68500	114.80358			0.00	0	0
Total IV08 SPOT												0.00	0	0
Total For IV08												0.00	0	0
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	100.38067			0.00	0	0
Total IV09 SPOT												0.00	0	0
Total For IV09												0.00	0	0
IV19A	On	31/03/2028	Spot Bond			3.71000	141.24344	3.71000	141.22917			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IV519U	On	07/05/2015	Spot Bond			100.00000	81.11111	100.00000	100.00000			0.00	0	0
Total IV519U SPOT												0.00	0	0
Total For IV519U												0.00	0	0
IVA507	On	12/02/2015	Spot Bond			6.30000	99.98274	6.30000	99.87932			0.00	0	0
Total IVA507 SPOT												0.00	0	0
Total For IVA507												0.00	0	0
IVA508	On	19/02/2015	Spot Bond			6.30000	99.86211	6.30000	99.75894			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			6.30000	99.74176	6.30000	99.63884			0.00	0	0
Total IVA509 SPOT												0.00	0	0
Total For IVA509												0.00	0	0
IVA510	On	05/03/2015	Spot Bond			6.40000	99.61573	6.40000	99.51144			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			6.40000	99.49408	6.40000	99.39004			0.00	0	0
Total IVA511 SPOT												0.00	0	0
Total For IVA511												0.00	0	0
IVA515	On	09/04/2015	Spot Bond			6.50000	98.99513	6.50000	98.89053			0.00	0	0
Total IVA515 SPOT												0.00	0	0
Total For IVA515												0.00	0	0
IVA516	On	16/04/2015	Spot Bond			6.50000	98.87312	6.50000	98.76877			0.00	0	0
Total IVA516 SPOT												0.00	0	0
Total For IVA516												0.00	0	0
IVA517	On	23/04/2015	Spot Bond			6.50000	98.75140	6.50000	98.64732			0.00	0	0
Total IVA517 SPOT												0.00	0	0
Total For IVA517												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA519 On 07/05/2015 Spot Bond			6.50000	98.50887	6.50000	98.40530				0.00	0	0
Total IVA519 SPOT										0.00	0	0
Total For IVA519										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	99.95854				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.67677				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.53775				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	100.72885				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.58986				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.73524				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.47277				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.62002				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.62394				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.63178				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.59648				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.47244				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.25285				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.12234				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	99.88610				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.45219				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.43766				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	100.78841				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.61021				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.30801				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.22696				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.04312				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.90030				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.92306				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	100.92305				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			8.40500	103.87240	8.40500	103.84878				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.34823	100.00000	12.32061				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.50772	100.00000	10.48169				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.43827				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.47500	104.73642	8.47500	104.71241				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.25754				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	99.88626				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.11348				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.49024				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.29577				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.41047				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			7.06500	102.46406	7.06500	102.44451				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.08202				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	101.77940				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.50616				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.15267				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	99.72678	100.00000	99.45505				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.28141				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.23982				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.34088				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	39.97848	100.00000	39.88163				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.95128			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG12U On 18/03/2015 Spot Bond			100.00000	92.87539	100.00000	92.64378			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.22998			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.27495			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.41569			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	52.74621	100.00000	52.61560			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	103.91312			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.20436			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			7.73500	149.94586	7.73500	149.91442			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	100.96474			0.00	0	300,000,000
Total LBK02 SPOT									0.00	0	300,000,000
Total For LBK02									0.00	0	300,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.98469			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.13902			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.43600			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	101.00231			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.94107			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.42000	102.72363	9.42000	102.69752			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.17016			0.00	0	600,000,000
Total LEW01 SPOT									0.00	0	600,000,000
Total For LEW01									0.00	0	600,000,000
LGL02 On 13/08/2017 Spot Bond			8.22000	98.73628	8.22000	98.71468		30,414,000,000.00		3,700,000	3,690,000,000
Total LGL02 SPOT								30,414,000,000.00		3,700,000	3,690,000,000
Total For LGL02								30,414,000,000.00		3,700,000	3,690,000,000
LGL03 On 03/04/2018 Spot Bond			8.27000	77.53338	8.27000	100.99994			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			9.09000	100.24640	9.09000	100.22218		4,545,000,000.00		500,000	3,551,500,000
Total LGL04 SPOT								4,545,000,000.00		500,000	3,551,500,000
Total For LGL04								4,545,000,000.00		500,000	3,551,500,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.41619			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.73319			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			9.58500	102.61107	9.58500	102.58468			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.88775			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.29301				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	99.79916				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	99.77448				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	99.75812				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.56756				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	99.94249				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	99.98297				0.00	0	0
Total MAQ063 SPOT										0.00	0	0
Total For MAQ063										0.00	0	0
MAQ06 On 09/03/2015 Spot Bond				100.00000	0.00000	99.53186				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	101.08194				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	98.72868				0.00	0	0
Total MAQ066 SPOT										0.00	0	0
Total For MAQ066										0.00	0	0
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	98.43585				0.00	0	0
Total MAQ067 SPOT										0.00	0	0
Total For MAQ067										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.96737				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.98940				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	101.12543				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.55800				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	100.95370				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.64626				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	100.93549				0.00	0	900,000,000
Total MBF033 SPOT										0.00	0	900,000,000
Total For MBF033										0.00	0	900,000,000
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.40900				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.97410				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.48296				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.53568				0.00	0	500,000,000
Total MBF039 SPOT										0.00	0	500,000,000
Total For MBF039										0.00	0	500,000,000
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.06744				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.01768				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0

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 07/08/2017 Spot Bond				100.00000	0.00000	100.01817			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	101.19790			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	99.45505	100.00000	99.18478			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	37.18481	100.00000	37.09273			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	90.34653	100.00000	90.12346			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	21.20392	100.00000	21.15142			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	15.83999	100.00000	15.80076			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	15.92600	100.00000	15.88657			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	15.26911	100.00000	15.23088			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			8.06500	106.29055	8.06500	106.26747		2,419,500,000.00	300,000	610,000,000	
Total MBSA01 SPOT								2,419,500,000.00	300,000	610,000,000	
Total For MBSA01								2,419,500,000.00	300,000	610,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.08500	105.74746	8.08500	105.72445		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MBSA0 On 09/06/2015 Spot Bond			100.00000		0.00000	101.19527		0.00	0	0	
Total MBSA03 SPOT								0.00	0	0	
Total For MBSA03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.61851				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	100.75813				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	100.79053				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			7.35500	104.91000	7.35500	104.88918				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			8.05500	105.16631	8.05500	105.14338				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.73000	107.53546	8.73000	107.51008				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	100.98015				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.01412				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.77000	107.05799	8.77000	107.03218				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.23500	104.20368	7.23500	104.18323				0.00	0	2,790,070,000
Total MGL01 SPOT										0.00	0	2,790,070,000
Total For MGL01										0.00	0	2,790,070,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.57583				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			8.28000	102.77845	8.28000	102.75554				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.14353				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			8.60500	114.37463	8.60500	110.85820				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.63718				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	24.51698	100.00000	24.45627				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	101.67515				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			7.98000	102.72384	7.98000	102.70176				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			7.18500	101.63885	7.18500	101.61943				0.00	0	0
Total MTN03 SPOT										0.00	0	0
Total For MTN03										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			7.97000	105.46826	7.97000	105.44549				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	6.16978	100.89771	6.15471				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.25202	100.61875	6.23679				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	99.88606				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	99.87668				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	99.86554				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	0.73252	100.00000	0.73075				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	0.73252	100.00000	0.73075				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.14500	102.54869	8.14500	102.52608				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.66500	99.29921	7.66500	99.27857				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.29000	104.67848	8.29000	104.65499				0.00	0	91,000,000
Total NBK11A SPOT										0.00	0	91,000,000
Total For NBK11A										0.00	0	91,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			8.05500	110.03019	8.05500	110.00619			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	101.60322			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			8.48000	111.69856	8.48000	111.67293			0.00	0	580,000,000
Total NBK13A SPOT									0.00	0	580,000,000
Total For NBK13A									0.00	0	580,000,000
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.68149			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			8.41500	105.44677	8.41500	105.33370		2,482,425,000,000.00		295,000,000	590,000,000
Total NBK14A SPOT								2,482,425,000,000.00		295,000,000	590,000,000
Total For NBK14A								2,482,425,000,000.00		295,000,000	590,000,000
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.59600			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.75458			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.49146			0.00	0	600,000,000
Total NBK16B SPOT									0.00	0	600,000,000
Total For NBK16B									0.00	0	600,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.51999			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.81418			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	100.84033			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.87009			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.00000			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			7.05500	106.30939	7.05500	106.28903		2,116,500,000,000.00	300,000,000	820,000,000	
Total NBK2A SPOT								2,116,500,000,000.00	300,000,000	820,000,000	
Total For NBK2A								2,116,500,000,000.00	300,000,000	820,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.08004		0.00	0	0	
Total NBK2B SPOT								0.00	0	0	
Total For NBK2B								0.00	0	0	
NBK3A On 09/09/2019 Spot Bond			7.88500	118.10181	7.88500	118.07658		7,885,000,000.00	1,000,000	1,610,000,000	
Total NBK3A SPOT								7,885,000,000.00	1,000,000	1,610,000,000	
Total For NBK3A								7,885,000,000.00	1,000,000	1,610,000,000	
NBK4 On 28/10/2024 Spot Bond			9.91000	39.95265	9.91000	39.94231		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK6A On 19/04/2015 Spot Bond			6.98500	103.51278	6.98500	103.49322		0.00	0	930,000,000	
Total NBK6A SPOT								0.00	0	930,000,000	
Total For NBK6A								0.00	0	930,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.57459		0.00	0	0	
Total NBK6B SPOT								0.00	0	0	
Total For NBK6B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.50489		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			7.26000	105.83369	7.26000	105.81285		2,178,000,000,000.00	300,000,000	1,880,000,000	
Total NBK9A SPOT								2,178,000,000,000.00	300,000,000	1,880,000,000	
Total For NBK9A								2,178,000,000,000.00	300,000,000	1,880,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.99376		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	101.76233		0.00	0	0	
Total NCLN48 SPOT								0.00	0	0	
Total For NCLN48								0.00	0	0	
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.17689		0.00	0	0	
Total NCLN54 SPOT								0.00	0	0	
Total For NCLN54								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.77035				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.59059				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.55026				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	94.58569				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.45212				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.31966				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.25766				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	90.98105				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.77959				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.87683				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.05826				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0

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 20/09/2015 Spot Bond				100.00000	0.00000	101.00392				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.42144				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	100.97060				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	100.95402				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	100.95335				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.21980				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.09832				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			9.08000	112.48735	9.08000	113.72808				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.09158				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.11500	111.17615	9.11500	112.69018				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.09832				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	100.98777				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0

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 20/03/2017 Spot Bond				100.00000	0.00000	101.02739				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.10910				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.12257				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.77500	105.83980	7.77500	105.81750				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.36420				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.33095				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.26500	109.86928	9.26500	110.91865				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.62075				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.65088				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.62676				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.64453				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	120.84836	9.44500	120.81756				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	102.06217			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.21000	169.20291	2.21000	169.19271			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			2.55000	95.98899	2.55000	138.57624			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.82000	107.14231	7.82000	107.11961			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.15113			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.45000	110.35955	8.45000	110.65352			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.57536			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.57370			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.49008			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.54342			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0

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 22/05/2049 Spot Bond				100.00000	0.00000	101.51144			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.65000	110.36465	8.65000	112.95179			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.54348			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.57541			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.55409			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.85000	110.37001	8.85000	110.65628			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.61814			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.59673			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.60740			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	102.00158			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.87164			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.63938			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			7.81000	116.78619	7.81000	116.76161			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.50500	124.32991	8.50500	124.30131			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.10500	173.42645	2.10500	173.41648			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			9.23500	125.67837	9.23500	125.64720			0.00	0	3,020,000,000
Total NRA028 SPOT									0.00	0	3,020,000,000
Total For NRA028									0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.74897			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.60982			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.09003			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.32661			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.56614			0.00	0	200,000,000
Total NTC18 SPOT									0.00	0	200,000,000
Total For NTC18									0.00	0	200,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.78775			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.23254			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	19.08156	100.00000	19.03533			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A On 18/10/2015 Spot Bond			100.00000	57.43629	100.00000	57.29405			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			7.07500	103.85251	7.07500	103.83268			3,537,500,000.00	500,000	7,061,100,000
Total OML01 SPOT									3,537,500,000.00	500,000	7,061,100,000
Total For OML01									3,537,500,000.00	500,000	7,061,100,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.67055			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			8.97000	103.74982	8.97000	102.98367			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	33.68430	100.00000	33.59996			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	97.59000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	99.91530			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.33654			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			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	101.23133			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.41693			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.03271			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	101.03444				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.36361				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			8.70500	106.26596	8.70500	106.56668				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.27584				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.28337				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.28675				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.29427				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.32658				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.33408				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.24787				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			7.15500	46.61463	7.15500	46.60562				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			6.08500	109.76487	6.08500	109.74669			333,458,000,000,000.00	54,800,000,000	612,211,000,000	
Total R158 SPOT									13,458,000,000,000.00	54,800,000,000	612,211,000,000	
Total For R158									13,458,000,000,000.00	54,800,000,000	612,211,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P On 15/09/2015 Spot Bond			6.05000	96.55376	6.05000	96.53786			130,075,000,000,000.00	21,500,000,000	21,500,000,000
Total R158P SPOT									10,075,000,000,000.00	21,500,000,000	21,500,000,000
Total For R158P									10,075,000,000,000.00	21,500,000,000	21,500,000,000
R159 On 15/09/2016 Spot Bond			6.15000	116.50467	6.15000	116.48518			151,965,876,905,000.00	187,311,524,700	608,006,399,600
Total R159 SPOT									1,965,876,905,000.00	187,311,524,700	608,006,399,600
Total For R159									1,965,876,905,000.00	187,311,524,700	608,006,399,600
R159P On 15/09/2016 Spot Bond			5.98000	91.06526	5.98000	91.05043			224,848,000,000,000.00	37,600,000,000	37,600,000,000
Total R159P SPOT									2,848,000,000,000.00	37,600,000,000	37,600,000,000
Total For R159P									2,848,000,000,000.00	37,600,000,000	37,600,000,000
R186 On 21/12/2026 Spot Bond			7.42000	125.49264	7.33500	126.23882			364,059,234,304,000.00	1,531,544,371,200	731,812,517,900
Total R186 SPOT									4,059,234,304,000.00	531,544,371,200	731,812,517,900
Total For R186									4,059,234,304,000.00	531,544,371,200	731,812,517,900
R187P On 21/12/2026 Spot Bond			7.07500	43.84998	7.07500	43.84161			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			6.99500	41.31325	6.99500	41.30544			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.70000	285.87823	1.70000	285.86494			62,083,244,180,000.00	36,519,555,400	19,518,189,000
Total R197 SPOT									2,083,244,180,000.00	36,519,555,400	19,518,189,000
Total For R197									2,083,244,180,000.00	36,519,555,400	19,518,189,000
R202 On 07/12/2033 Spot Bond			1.71000	235.70431	1.71000	235.69327			335,083,279,482,000.00	195,955,134,200	167,836,189,400
Total R202 SPOT									15,083,279,482,000.00	195,955,134,200	167,836,189,400
Total For R202									15,083,279,482,000.00	195,955,134,200	167,836,189,400
R2023 On 28/02/2023 Spot Bond			7.18000	106.94378	7.08000	107.54170			260,940,374,668,000.00	314,894,202,600	512,751,508,300
Total R2023 SPOT									10,940,374,668,000.00	314,894,202,600	512,751,508,300
Total For R2023									10,940,374,668,000.00	314,894,202,600	512,751,508,300
R203 On 15/09/2017 Spot Bond			6.52500	107.43405	6.42000	107.66841			187,138,948,490,000.00	181,937,003,600	637,854,999,800
Total R203 SPOT									17,138,948,490,000.00	181,937,003,600	637,854,999,800
Total For R203									17,138,948,490,000.00	181,937,003,600	637,854,999,800
R2030 On 31/01/2030 Spot Bond			7.70500	102.83285	7.70500	102.81138			170,732,697,651,000.00	151,944,542,200	582,426,679,300
Total R2030 SPOT									10,732,697,651,000.00	151,944,542,200	582,426,679,300
Total For R2030									10,732,697,651,000.00	151,944,542,200	582,426,679,300
R2032 On 31/03/2032 Spot Bond			7.88000	106.46778	7.88000	106.44517			325,069,353,288,000.00	295,059,562,600	327,323,655,100
Total R2032 SPOT									15,069,353,288,000.00	295,059,562,600	327,323,655,100
Total For R2032									15,069,353,288,000.00	295,059,562,600	327,323,655,100

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 31/01/2037 Spot Bond			7.94000	106.03169	7.94000	106.00889			392,811,935,840,000.00	49,472,536,000	367,583,812,800
Total R2037 SPOT									32,811,935,840,000.00	49,472,536,000	367,583,812,800
Total For R2037									32,811,935,840,000.00	49,472,536,000	367,583,812,800
R204 On 21/12/2018 Spot Bond			6.74000	105.34710	6.63500	105.68959			235,310,387,720,000.00	480,016,378,000	861,589,856,500
Total R204 SPOT									15,310,387,720,000.00	480,016,378,000	361,589,856,500
Total For R204									15,310,387,720,000.00	480,016,378,000	361,589,856,500
R2044 On 31/01/2044 Spot Bond			7.99500	108.72980	7.99500	108.70626			533,283,348,194,000.00	191,780,281,200	287,458,722,300
Total R2044 SPOT									13,283,348,194,000.00	191,780,281,200	287,458,722,300
Total For R2044									13,283,348,194,000.00	191,780,281,200	287,458,722,300
R2048 On 28/02/2048 Spot Bond			7.98500	112.81669	7.98500	112.79229			544,610,677,078,500.00	318,673,848,100	450,681,347,700
Total R2048 SPOT									14,610,677,078,500.00	318,673,848,100	450,681,347,700
Total For R2048									14,610,677,078,500.00	318,673,848,100	450,681,347,700
R207 On 15/01/2020 Spot Bond			6.87000	102.09842	6.77000	102.49657			405,116,701,351,000.00	350,089,767,300	453,619,758,000
Total R207 SPOT									15,116,701,351,000.00	350,089,767,300	453,619,758,000
Total For R207									15,116,701,351,000.00	350,089,767,300	453,619,758,000
R208 On 31/03/2021 Spot Bond			7.00500	101.21992	6.90500	101.69045			798,921,229,648,000.00	399,560,489,600	126,951,028,400
Total R208 SPOT									18,921,229,648,000.00	399,560,489,600	126,951,028,400
Total For R208									18,921,229,648,000.00	399,560,489,600	126,951,028,400
R209 On 31/03/2036 Spot Bond			7.95500	84.97842	7.88500	85.58082			278,842,655,776,000.00	286,466,707,200	626,389,945,000
Total R209 SPOT									18,842,655,776,000.00	286,466,707,200	626,389,945,000
Total For R209									18,842,655,776,000.00	286,466,707,200	626,389,945,000
R210 On 31/03/2028 Spot Bond			1.71000	175.78267	1.71000	175.77445			52,844,009,274,000.00	30,902,929,400	18,807,249,400
Total R210 SPOT									12,844,009,274,000.00	30,902,929,400	18,807,249,400
Total For R210									12,844,009,274,000.00	30,902,929,400	18,807,249,400
R211 On 31/01/2017 Spot Bond			1.45000	130.26022	1.45000	130.25501			56,345,886,110,000.00	38,859,231,800	29,485,564,100
Total R211 SPOT									16,345,886,110,000.00	38,859,231,800	29,485,564,100
Total For R211									16,345,886,110,000.00	38,859,231,800	29,485,564,100
R212 On 31/01/2022 Spot Bond			1.71000	136.06464	1.71000	136.05823			37,893,991,932,000.00	22,160,229,200	110,596,638,800
Total R212 SPOT									17,893,991,932,000.00	22,160,229,200	110,596,638,800
Total For R212									17,893,991,932,000.00	22,160,229,200	110,596,638,800
R213 On 28/02/2031 Spot Bond			7.84000	95.57028	7.76000	96.23806			607,658,051,216,000.00	205,058,424,900	703,296,744,400
Total R213 SPOT									17,658,051,216,000.00	205,058,424,900	703,296,744,400
Total For R213									17,658,051,216,000.00	205,058,424,900	703,296,744,400
R214 On 28/02/2041 Spot Bond			7.93000	87.28529	7.93000	87.26654			935,428,457,390,000.00	370,167,523,000	844,702,879,800
Total R214 SPOT									15,428,457,390,000.00	370,167,523,000	344,702,879,800
Total For R214									15,428,457,390,000.00	370,167,523,000	344,702,879,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C On 15/03/2015 Spot Bond			6.21000	99.45851	6.21000	99.44168			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			6.05000	96.55376	6.05000	96.53786			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			5.97000	93.79802	5.97000	93.78278			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			5.98000	91.06526	5.98000	91.05043			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			6.12000	97.86677	6.12000	97.85072			0.00	0	0
Total R327C SPOT									0.00	0	0
Total For R327C									0.00	0	0
R328C On 21/12/2015 Spot Bond			5.99000	95.06693	5.99000	95.05152			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			5.97000	92.32680	5.97000	92.31188			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			6.03000	89.55379	6.03000	89.53918			0.00	0	0
Total R330C SPOT									0.00	0	0
Total For R330C									0.00	0	0
R331C On 21/06/2017 Spot Bond			6.39500	86.21039	6.39500	86.19548			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			6.44500	83.42367	6.44500	83.40913			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			6.64000	80.30857	6.64000	80.29416			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			6.62000	77.78606	6.62000	77.77214			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			6.60000	75.35738	6.60000	75.34393				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			6.59000	72.98434	6.59000	72.97134				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			6.73000	70.14523	6.73000	70.13247				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			6.71000	67.93863	6.71000	67.92632				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			6.82500	65.27009	6.82500	65.25806				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			6.79500	63.24194	6.79500	63.23033				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			6.76500	61.29461	6.76500	61.28341				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			6.73500	59.42450	6.73500	59.41368				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			6.69500	57.67480	6.69500	57.66437				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			6.65500	55.99833	6.65500	55.98826				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			7.27500	51.24031	7.27500	51.23025				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			7.23500	49.63034	7.23500	49.62065				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			7.19500	48.08955	7.19500	48.08021			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			7.15500	46.61463	7.15500	46.60562			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			7.11500	45.20243	7.11500	45.19375			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			7.07500	43.84998	7.07500	43.84161			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			7.03500	42.55448	7.03500	42.54640			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			6.99500	41.31325	6.99500	41.30544			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.64060			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	102.33643			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.10136			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.88977			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.48002			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	20.11603	100.00000	20.06566			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB2 On 24/07/2017 Spot Bond			100.00000	14.03434	100.00000	13.99958				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	24.59734	100.00000	24.53643				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	55.37599	100.00000	55.23732				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	32.02841	100.00000	31.94730				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	15.94876	100.00000	15.90324				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.75480	100.00000	8.72764				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	12.80778	100.00000	12.77122				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	10.95145	100.00000	10.92019				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.14305	100.00000	9.11695				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	100.96901				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.29051				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.34560				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.58665			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.66853			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	100.89734			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	101.34655			0.00	0	0
Total RDFC16 SPOT									0.00	0	0
Total For RDFC16									0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	101.47840			0.00	0	0
Total RDFC17 SPOT									0.00	0	0
Total For RDFC17									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.48174			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	101.93129			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.57622			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.02315			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.31526			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.42250			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.53453			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.37960			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.15193			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.44646			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	85.33235			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	81.75059			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	87.27976			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	86.06812			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.31756			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.45726			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	93.98361			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	102.15656	12.35000	102.12330			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP020 On 12/02/2020 Spot Bond			100.00000	13.26210	100.00000	13.22998			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.83567			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	101.07556			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	4.21652	100.00000	4.20608			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	22.87268	100.00000	22.81604			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	52.63172	100.00000	52.49993			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	13.85056	100.00000	13.83358			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	35.17215	100.00000	35.08694			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.75204			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	76.87612			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			8.20500	111.50560	8.20500	111.48098		4,102,500,000.00	500,000	860,000,000	
Total RW21 SPOT								4,102,500,000.00	500,000	860,000,000	
Total For RW21								4,102,500,000.00	500,000	860,000,000	
RW23 On 10/12/2023 Spot Bond			8.33000	108.89718	8.33000	108.87277		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			8.99000	93.61698	8.99000	111.54247			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.35500			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			7.35000	108.03487	7.35000	108.01334			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	106.50300	10.00000	106.47500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	102.52194			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.47000	104.80097	8.47000	104.77710			0.00	0	200,000,000
Total SBK14 SPOT									0.00	0	200,000,000
Total For SBK14									0.00	0	200,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.30389			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.50805			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.92127			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.35025			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.34444			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.84310			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.33518			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.79500	102.86178	6.79500	102.84299			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			8.13500	103.56875	8.13500	103.54606			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			7.54500	108.90394	7.54500	108.88166			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	108.66161	7.96000	108.63818			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			7.33500	109.02696	7.33500	109.00526			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			7.82000	104.37440	7.82000	104.35229			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			7.48000	108.94199	7.48000	108.91989			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.51000	108.92442	7.51000	108.90224			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.16771			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	100.79228			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			7.47000	106.80963	7.47000	106.78799			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.82097			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.04744			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	104.92204			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			8.37500	110.14241	8.37500	110.11759			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			9.23500	108.04576	9.23500	108.01882		1,754,650,000,000.00		190,000,000	190,000,000
Total SBS20 SPOT								1,754,650,000,000.00		190,000,000	190,000,000
Total For SBS20								1,754,650,000,000.00		190,000,000	190,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.87153			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	101.70100			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	101.81567			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.92826			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			8.21500	104.23860	8.21500	104.21542		23,002,000,000.00		2,800,000	990,000,000
Total SBS25 SPOT								23,002,000,000.00		2,800,000	990,000,000
Total For SBS25								23,002,000,000.00		2,800,000	990,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	19.02680	100.00000	18.98491			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.62000	109.09598	8.62000	109.07097			0.00	0	3,100,000,000
Total SBS27 SPOT									0.00	0	3,100,000,000
Total For SBS27									0.00	0	3,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.50177				0.00	0	200,000,000
Total SBS28 SPOT										0.00	0	200,000,000
Total For SBS28										0.00	0	200,000,000
SBS29 On 12/06/2019 Spot Bond			8.13000	103.44808	8.13000	103.42544				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			9.24500	94.51727	9.24500	94.49367				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	100.62997				0.00	10,000,000,000	10,000,000,000
Total SBS30 SPOT										0.00	10,000,000,000	10,000,000,000
Total For SBS30										0.00	10,000,000,000	10,000,000,000
SBS31 On 27/06/2027 Spot Bond			8.98500	107.50773	8.98500	107.48177				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.05034				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	101.07915				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			9.13500	110.10980	9.13500	110.08264				0.00	0	1,500,000,000
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.24143				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.24790				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.17000	99.49823	8.17000	99.47622				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.25500	99.26058	9.25500	99.23578				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			9.81000	99.56483	9.81000	99.53848			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.60500	102.01902	8.60500	101.99528			0.00	0	240,000,000
Total SBS4 SPOT									0.00	0	240,000,000
Total For SBS4									0.00	0	240,000,000
SBS9 On 07/07/2016 Spot Bond			7.15000	106.69519	7.15000	106.67448			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.31000	126.31330	2.31000	273.56031			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			2.09500	100.85307	2.09500	128.65276			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	19.64926	100.00000	19.59950			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	100.57143			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	24.21492	100.00000	24.15496			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond				165.36510	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.72000	113.33401	2.72000	127.12399			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.32878	6.50000	102.31080			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.50911			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	100.93314			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.33882			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			8.45000	101.67570	8.45000	101.65259			0.00	0	330,000,000
Total SHS05 SPOT									0.00	0	330,000,000
Total For SHS05									0.00	0	330,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.12103			0.00	0	9,310,000
Total SHS06 SPOT									0.00	0	9,310,000
Total For SHS06									0.00	0	9,310,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.84661			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.04369			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	25.71064	100.00000	25.64836			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/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
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.26951				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	96.50350	100.00000	96.16725				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.23907				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	36.54502	100.00000	36.45452				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	32.62838	100.00000	32.54758				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	32.92221	100.00000	32.84069				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.76000	107.47382	8.76000	107.34663				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.49956				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	100.86673				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			7.40000	103.04447	7.40000	103.02412				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			8.23500	102.71278	8.23500	101.27833				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			7.82000	104.37440	7.82000	104.35229				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.66870			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.78928			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	102.13691			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.62256			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.66670			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.99967			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			7.52000	103.88487	7.52000	103.86380			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.48507			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	100.77345			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.53218			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.45500	100.96525	8.45500	100.94229		16,910,000,000.00		2,000,000	710,000,000
Total SSA06 SPOT								16,910,000,000.00		2,000,000	710,000,000
Total For SSA06								16,910,000,000.00		2,000,000	710,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.57928			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0

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 26/03/2017 Spot Bond				100.00000	0.00000	100.98622				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.32980				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.51300	94.18271	8.51300	94.16114				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			8.00500	96.48291	8.00500	96.46211				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			8.03000	97.40943	8.03000	97.38825				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.18739				0.00	42,000,000	14,000,000
Total SSN008 SPOT										0.00	42,000,000	14,000,000
Total For SSN008										0.00	42,000,000	14,000,000
SSN00: On 15/09/2017 Spot Bond			7.60000	104.88613	7.60000	104.86453				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			2.44000	110.07398	2.44000	110.48636				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			7.58500	102.49337	7.58500	102.47241				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.22500	101.71813	8.22500	101.69563				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			9.09500	111.54329	9.09500	111.51603				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	101.38713				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02 On 28/02/2031 Spot Bond			9.11000	85.54839	9.11000	85.52734			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.43538			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	101.53216			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.50968			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	100.96882			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	100.56828			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	101.09837			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	100.53940			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	99.94829			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	99.87904			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	99.75905			0.00	0	0
Total SY1199 SPOT									0.00	0	0
Total For SY1199									0.00	0	0
SY1205 On 09/03/2015 Spot Bond				100.00000	0.00000	99.53389			0.00	0	0
Total SY1205 SPOT									0.00	0	0
Total For SY1205									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	99.51627				0.00	0	0
Total SY1207 SPOT										0.00	0	0
Total For SY1207										0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	99.39596				0.00	0	0
Total SY1211 SPOT										0.00	0	0
Total For SY1211										0.00	0	0
SY1217 On 18/02/2015 Spot Bond				100.00000	0.00000	99.86211				0.00	0	0
Total SY1217 SPOT										0.00	0	0
Total For SY1217										0.00	0	0
SY1218 On 21/04/2015 Spot Bond				100.00000	0.00000	99.56228				0.00	0	0
Total SY1218 SPOT										0.00	0	0
Total For SY1218										0.00	0	0
SY1219 On 18/02/2015 Spot Bond				100.00000	0.00000	99.86041				0.00	0	0
Total SY1219 SPOT										0.00	0	0
Total For SY1219										0.00	0	0
SY1220 On 29/04/2015 Spot Bond				100.00000	0.00000	98.63466				0.00	0	0
Total SY1220 SPOT										0.00	0	0
Total For SY1220										0.00	0	0
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	98.63842				0.00	0	0
Total SY1221 SPOT										0.00	0	0
Total For SY1221										0.00	0	0
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	98.52822				0.00	0	0
Total SY1222 SPOT										0.00	0	0
Total For SY1222										0.00	0	0
SY1223 On 02/03/2015 Spot Bond				100.00000	0.00000	99.65466				0.00	0	0
Total SY1223 SPOT										0.00	0	0
Total For SY1223										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.54500	108.21025	6.54500	108.19111				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			7.94500	110.77517	7.94500	110.75146				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	44.73645	100.00000	44.62807				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.42788			0.00	300,000,000	100,000,000
Total TFS110 SPOT									0.00	300,000,000	100,000,000
Total For TFS110									0.00	300,000,000	100,000,000
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.15153			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.39471			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	99.82224			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	100.94620			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	100.99379			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	99.80996			0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	97.13455			0.00	0	0
Total TFS132 SPOT									0.00	0	0
Total For TFS132									0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.22519			0.00	0	0
Total TFS133 SPOT									0.00	0	0
Total For TFS133									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.24967			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			7.40000	102.10065	7.40000	102.08015		680,800,000,000.00		92,000,000	23,000,000
Total TFS84 SPOT								680,800,000,000.00		92,000,000	23,000,000
Total For TFS84								680,800,000,000.00		92,000,000	23,000,000
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.44691			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.45862			0.00	0	90,000,000
Total TH10A2 SPOT									0.00	0	90,000,000
Total For TH10A2									0.00	0	90,000,000
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.51051	7.83000	100.48919			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.44046			0.00	0	4,869,800
Total TH10A4 SPOT									0.00	0	4,869,800
Total For TH10A4									0.00	0	4,869,800
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.45510			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.48063			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.44046			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.45510			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	84.26476	7.16000	100.44797			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.48378			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.48144			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.53748			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.52990			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.75734				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.73146				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43987				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45862				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.56812	8.73000	100.44949				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.15644				0.00	0	620,000,000
Total TH11A4 SPOT										0.00	0	620,000,000
Total For TH11A4										0.00	0	620,000,000
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45510				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			8.10500	101.57137	8.10500	100.70361				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44515				0.00	0	500,000,000
Total TH11A7 SPOT										0.00	0	500,000,000
Total For TH11A7										0.00	0	500,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46597				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.48495				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47851				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B On 18/07/2041 Spot Bond				100.00000	0.00000	100.48737				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.53632				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.53398				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52539				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.71707				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71937				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.72367				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	101.63359				0.00	0	210,000,000
Total TH12A1 SPOT										0.00	0	210,000,000
Total For TH12A1										0.00	0	210,000,000
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68877				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			8.37000	104.17155	8.37000	107.08832				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	101.53298				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	101.60451				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			8.28000	104.73525	8.28000	104.48853			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			100.00000	1.42049	100.00000	1.39907		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total TH12A7 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For TH12A7								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
TH12A8 On 21/08/2019 Spot Bond			100.00000	1.42049	100.00000	1.39907		90,000,000,000,000.00	900,000,000	900,000,000	
Total TH12A8 SPOT								10,000,000,000,000.00	900,000,000	900,000,000	
Total For TH12A8								10,000,000,000,000.00	900,000,000	900,000,000	
TH12A9 On 21/08/2019 Spot Bond			100.00000	11.55118	100.00000	1.39907		710,000,000,000,000.00	47,100,000,000	47,100,000,000	
Total TH12A9 SPOT								10,000,000,000,000.00	47,100,000,000	47,100,000,000	
Total For TH12A9								10,000,000,000,000.00	47,100,000,000	47,100,000,000	
TH12B1 On 21/08/2019 Spot Bond			100.00000		0.00000	101.83221		0.00	0	0	
Total TH12B1 SPOT								0.00	0	0	
Total For TH12B1								0.00	0	0	
TH12B2 On 21/02/2048 Spot Bond			100.00000		0.00000	101.69644		0.00	0	0	
Total TH12B2 SPOT								0.00	0	0	
Total For TH12B2								0.00	0	0	
TH12B3 On 21/08/2019 Spot Bond			100.00000	1.42049	100.00000	1.39907		320,000,000,000,000.00	3,200,000,000	3,200,000,000	
Total TH12B3 SPOT								10,000,000,000,000.00	3,200,000,000	3,200,000,000	
Total For TH12B3								10,000,000,000,000.00	3,200,000,000	3,200,000,000	
TH12C1 On 21/08/2019 Spot Bond			100.00000		0.00000	102.00865		0.00	0	0	
Total TH12C1 SPOT								0.00	0	0	
Total For TH12C1								0.00	0	0	
TH12C2 On 21/08/2019 Spot Bond			100.00000		0.00000	101.85982		0.00	0	0	
Total TH12C2 SPOT								0.00	0	0	
Total For TH12C2								0.00	0	0	
TH12C3 On 21/08/2019 Spot Bond			100.00000	1.42049	100.00000	1.39907		290,000,000,000,000.00	2,900,000,000	2,900,000,000	
Total TH12C3 SPOT								10,000,000,000,000.00	2,900,000,000	2,900,000,000	
Total For TH12C3								10,000,000,000,000.00	2,900,000,000	2,900,000,000	
TH12D1 On 21/08/2019 Spot Bond			100.00000		0.00000	102.72441		0.00	0	0	
Total TH12D1 SPOT								0.00	0	0	
Total For TH12D1								0.00	0	0	
TH12D2 On 21/02/2048 Spot Bond			100.00000		0.00000	102.52256		0.00	0	0	
Total TH12D2 SPOT								0.00	0	0	
Total For TH12D2								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond			100.00000	1.42049	100.00000	1.39907			110,000,000,000,000.00	1,100,000,000	1,100,000,000
Total TH12D3 SPOT									10,000,000,000,000.00	1,100,000,000	1,100,000,000
Total For TH12D3									10,000,000,000,000.00	1,100,000,000	1,100,000,000
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.46657			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.12697	101.06155	6.11165			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.73362			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.45765			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.46359			0.00	0	300,000,000
Total THE9A3 SPOT									0.00	0	300,000,000
Total For THE9A3									0.00	0	300,000,000
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.45765			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.46359				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.46657				0.00	0	250,000,000
Total THE9A7 SPOT										0.00	0	250,000,000
Total For THE9A7										0.00	0	250,000,000
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.45408				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.46359				0.00	4,000,000,000	4,000,000,000
Total THE9A9 SPOT										0.00	4,000,000,000	4,000,000,000
Total For THE9A9										0.00	4,000,000,000	4,000,000,000
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.49629				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.49629				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.49629				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.54379				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.55566				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.54083				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.77738				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.79211				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.78622			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			7.21500	104.36155	7.21500	104.34122			0.00	0	680,000,000
Total TL15 SPOT									0.00	0	680,000,000
Total For TL15									0.00	0	680,000,000
TL20 On 22/02/2020 Spot Bond			8.72000	89.11801	8.72000	89.06753			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.50300	10.00000	106.47500			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			7.35000	106.91374	7.35000	106.89243		2,205,000,000.00		300,000	27,020,000,000
Total TN17 SPOT								2,205,000,000.00		300,000	27,020,000,000
Total For TN17								2,205,000,000.00		300,000	27,020,000,000
TN20 On 17/09/2020 Spot Bond			8.58500	112.61476	8.58500	112.58861		6,020,899,163,000.00	701,327,800		21,585,234,200
Total TN20 SPOT								6,020,899,163,000.00	701,327,800		21,585,234,200
Total For TN20								6,020,899,163,000.00	701,327,800		21,585,234,200
TN20U On 14/04/2020 Spot Bond			100.00000	0.98864	100.00000	0.98619		0.00	0	0	0
Total TN20U SPOT								0.00	0	0	0
Total For TN20U								0.00	0	0	0
TN23 On 06/11/2023 Spot Bond			8.78500	114.97530	8.78500	114.94799		0.00	0	11,800,000,000	
Total TN23 SPOT								0.00	0	11,800,000,000	
Total For TN23								0.00	0	11,800,000,000	
TN25 On 19/08/2025 Spot Bond			9.01500	103.05072	9.01500	103.02603		0.00	0	17,660,000,000	
Total TN25 SPOT								0.00	0	17,660,000,000	
Total For TN25								0.00	0	17,660,000,000	
TN27 On 14/11/2027 Spot Bond			9.09500	100.70893	9.09500	100.68418		30,013,500,000.00	3,300,000		8,700,000,000
Total TN27 SPOT								30,013,500,000.00	3,300,000		8,700,000,000
Total For TN27								30,013,500,000.00	3,300,000		8,700,000,000
TN30 On 09/10/2030 Spot Bond			9.40500	112.46105	9.40500	112.43265		0.00	0	1,000,000,000	
Total TN30 SPOT								0.00	0	1,000,000,000	
Total For TN30								0.00	0	1,000,000,000	
TN40 On 09/10/2040 Spot Bond			9.84000	112.12517	9.84000	112.09558		0.00	0	100,000,000	
Total TN40 SPOT								0.00	0	100,000,000	
Total For TN40								0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.22709			0.00	300,000,000	100,000,000
Total TNF16 SPOT									0.00	300,000,000	100,000,000
Total For TNF16									0.00	300,000,000	100,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.61674			0.00	0	10,700,000
Total TNF18 SPOT									0.00	0	10,700,000
Total For TNF18									0.00	0	10,700,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	99.88447			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.88148			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	99.88109			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.86597			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.83496			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.88131			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	100.76243			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	106.50300	10.00000	106.47500			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	100.73368			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	100.74830			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.56178				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA05 On 10/04/2019 Spot Bond				100.00000	0.00000	100.59756				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	100.32656	10.00000	100.29682				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	100.31842	9.75000	100.28942				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	10.31945	100.00000	10.28999				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.13587				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.20517				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.24364				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.25134				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.46643				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.94074				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.71783	100.00000	11.68849				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	98.55109				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	99.57122				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	99.32195				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	99.07050				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	98.82186				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.08185				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	97.82017				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	97.22577				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	97.01951				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	96.73311				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	96.43240				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	96.15871				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	98.64887			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	97.52024			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	95.09884			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	94.64664			0.00	0	0
Total TSP179 SPOT									0.00	0	0
Total For TSP179									0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	94.28277			0.00	0	0
Total TSP180 SPOT									0.00	0	0
Total For TSP180									0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	93.65318			0.00	0	0
Total TSP181 SPOT									0.00	0	0
Total For TSP181									0.00	0	0
TSP182 On 30/04/2015 Spot Bond				100.00000	0.00000	98.69274			0.00	0	0
Total TSP182 SPOT									0.00	0	0
Total For TSP182									0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	93.44874			0.00	0	0
Total TSP183 SPOT									0.00	0	0
Total For TSP183									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.93998	100.00000	14.90379			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	86.49289	100.00000	86.28842			0.00	0	0
Total TWC067 SPOT									0.00	0	0
Total For TWC067									0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	102.26438			0.00	0	0
Total TWC073 SPOT									0.00	0	0
Total For TWC073									0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	101.35710			0.00	0	0
Total TWC075 SPOT									0.00	0	0
Total For TWC075									0.00	0	0

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	101.33947				0.00	0	0
Total TWC076 SPOT										0.00	0	0
Total For TWC076										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	101.32185				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	91.02244	100.00000	90.79602				0.00	0	0
Total TWC078 SPOT										0.00	0	0
Total For TWC078										0.00	0	0
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	100.51445				0.00	0	0
Total TWC079 SPOT										0.00	0	0
Total For TWC079										0.00	0	0
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	100.48267				0.00	0	0
Total TWC080 SPOT										0.00	0	0
Total For TWC080										0.00	0	0
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	100.39329				0.00	0	0
Total TWC081 SPOT										0.00	0	0
Total For TWC081										0.00	0	0
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	100.35660				0.00	0	0
Total TWC082 SPOT										0.00	0	0
Total For TWC082										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	100.14904				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	101.48623				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	100.54185				0.00	0	0
Total TWCJ16 SPOT										0.00	0	0
Total For TWCJ16										0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	101.35678				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	100.48637				0.00	0	0
Total TWCM16 SPOT										0.00	0	0
Total For TWCM16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			8.30500	115.99338	8.30500	115.96731			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.41013	100.00000	8.39311			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.21557	100.00000	8.19895			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.81106			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	100.29371			0.00	0	0
Total VKC06 SPOT									0.00	0	0
Total For VKC06									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.01892			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.01945			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.01955			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	100.88647			0.00	0	200,000,000
Total VKE04 SPOT									0.00	0	200,000,000
Total For VKE04									0.00	0	200,000,000
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.90986			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA01L On 20/01/2023 Spot Bond			100.00000	7.89513	100.00000	7.87915				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.70058	100.00000	7.68499				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00023	100.00000	0.00023				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.54000	109.80142	6.54000	109.78190				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			1.94000	234.76675	1.94000	234.75422				0.00	0	1,000,000,000
Total WS05 SPOT										0.00	0	1,000,000,000
Total For WS05										0.00	0	1,000,000,000
WSP1 On 28/05/2015 Spot Bond			6.40500	102.59171	6.40500	102.57404				0.00	0	0
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			6.92000	106.18715	6.92000	106.16719				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			7.19000	108.43022	7.19000	108.40906				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			7.39500	108.77057	7.39500	108.74875				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.44500	109.54579	7.44500	109.52366				0.00	0	2,700,000,000
Total WSP5 SPOT										0.00	0	2,700,000,000
Total For WSP5										0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.03500	97.75337	6.03500	97.73758				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.96500	96.05897	5.96500	96.04346				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
Z071 On 01/07/2015 Spot Bond			6.03500	97.73758	6.03500	97.72178			0.00	0	0	
Total Z071 SPOT									0.00	0	0	
Total For Z071									0.00	0	0	
Z083 On 30/09/2019 Spot Bond			6.58000	74.10116	6.58000	74.08791			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	62.08552	100.00000	61.96773			0.00	0	0	
Total ZA021 SPOT									0.00	0	0	
Total For ZA021									0.00	0	0	
ZA029 On 20/09/2016 Spot Bond			100.00000	32.86265	100.00000	32.80030			0.00	0	0	
Total ZA029 SPOT									0.00	0	0	
Total For ZA029									0.00	0	0	
Total for SPOT									61,055,249,759,699,500.00	6,479,958,163,400	194,243,184,500	
Total for SPOT :									61,055,249,759,699,500.00	479,958,163,400	194,243,184,500	
Total Futures										61 055 251 354 401 600.00	479,958,178,097	194,243,574,265
Total Options									848 372.25	1,473	27,011	
Grand Total:									61,055,251,355,250,000.00	479,958,179,570	194,243,601,276	