



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2014

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	05/02/2015 Bond Future			125.10134	125.10134	125.11619	125.11619			0.00	0	0
EL28	On	07/05/2015 Bond Future			125.59410	125.59410	125.60940	125.60940			0.00	0	0
Total EL28 Future											0.00	0	0
EL28	On	05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/02/2015 Bond Future	125.99	Put			873.81000	0.87381	888,660		0.00	0	0
EL28	On	05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/02/2015 Bond Future	126.00	Put			883.81000	0.88381	898,660		0.00	0	0
EL28	On	05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28	On	05/02/2015 Bond Future	126.01	Put			893.81000	0.89381	908,660		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.01	Call			599.40000	0.59940	584,100		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015 Bond Future	124.99	Call			619.40000	0.61940	604,100		0.00	0	0
EL28	On	07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.00	Call			609.40000	0.60940	594,100		0.00	0	0
EL28	On	07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option											0.00	0	0
Total For EL28											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.48880	85.83382	9.66784	84.50591			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.57194	83.41270	9.75661	82.06384			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.64343	84.86125	9.83382	83.48969			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			2,308.78000	2.30878	3,636,690		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			2,378.83000	2.37883	3,706,740		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,448.79000	2.44879	3,776,700		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	1,228,920		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			119.94000	0.11994	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	1,301,160		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			47.70000	0.04770	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			24.45000	0.02445	1,373,310		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			1,616.04000	1.61604	244,480		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			1,762.84000	1.76284	391,280		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,689.39000	1.68939	317,830		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			118.58524	118.58524	118.65496	118.65496			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.48335	120.48335	120.55432	120.55432			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Put			335.04000	0.33504	404,760		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			345.04000	0.34504	414,760		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			355.04000	0.35504	424,760		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			435.68000	0.43568	506,650		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			445.68000	0.44568	516,650		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			455.68000	0.45568	526,650		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	05/02/2015	Bond Future			126.52596	126.52596	126.54229	126.54229			0.00	0	3,701
I2038	On	07/05/2015	Bond Future			128.55128	128.55128	128.56786	128.56786			0.00	0	0
Total I2038 Future												0.00	0	3,701
I2038	On	05/02/2015	Bond Future	122.99	Call			3,552.29000	3.55229	3,535,960		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			3,542.29000	3.54229	3,525,960		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			3,532.29000	3.53229	3,515,960		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			1,577.86000	1.57786	1,561,280		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			1,567.86000	1.56786	1,551,280		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			1,557.86000	1.55786	1,541,280		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,701
I2046	On	05/02/2015	Bond Future			128.35016	128.35016	128.94272	128.94272			0.00	0	5,889
I2046	On	07/05/2015	Bond Future			129.03534	129.03534	129.63764	129.63764			0.00	0	0
Total I2046 Future												0.00	0	5,889
I2046	On	05/02/2015	Bond Future	123.99	Call			4,952.72000	4.95272	4,360,160		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			4,942.72000	4.94272	4,350,160		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			4,932.72000	4.93272	4,340,160		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			2,647.64000	2.64764	2,045,340		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			2,637.64000	2.63764	2,035,340		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			2,627.64000	2.62764	2,025,340		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,889
I2050	On	05/02/2015	Bond Future			136.81262	136.81262	137.34097	137.34097			0.00	0	2,640
I2050	On	07/05/2015	Bond Future			139.00240	139.00240	139.53926	139.53926			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	05/02/2015	Bond Future	129.99	Call			7,350.97000	7.35097	6,822,620		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			7,340.97000	7.34097	6,812,620		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			7,330.97000	7.33097	6,802,620		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			4,549.26000	4.54926	4,012,400		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			4,539.26000	4.53926	4,002,400		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			4,529.26000	4.52926	3,992,400		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	05/02/2015	Bond Future			7.99748	120.39593	8.14590	119.13851		7.58	240,791.86	2	45,267
R186	On	07/05/2015	Bond Future			8.05312	122.31294	8.20699	121.03570		7.63	0.00	0	151
R186	On	06/08/2015	Bond Future			8.09277	119.13535	8.25223	117.83690		8.02	0.00	0	0
R186	On	05/11/2015	Bond Future			8.11304	121.31867	8.27834	119.99595		7.77	0.00	0	0
Total R186 Future												240,791.86	2	45,418
R186	On	05/02/2015	Bond Future	8.74	Call			4,974.98000	4.97498	6,160,880	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			121.22000	0.12122	49,700	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			5,048.35000	5.04835	6,237,440	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			115.28000	0.11528	46,950	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			5,121.90000	5.12190	6,314,060	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			109.59000	0.10959	44,330	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			6,920.64000	6.92064	8,158,550	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			29.74000	0.02974	10,230	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.50	Call			3,295.11000	3.29511	4,361,360	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			368.20000	0.36820	177,030	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			453.18000	0.45318	225,020	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Call			812.02000	0.81202	1,344,590	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			2,047.93000	2.04793	1,323,080	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.05	Call			975.72000	0.97572	1,571,070	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			1,786.08000	1.78608	1,124,010	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			2,972.94000	2.97294	4,002,200	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			2,188.32000	2.18832	1,632,710	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			2,503.36000	2.50336	3,232,030	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			2,149.74000	2.14974	1,601,170	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			2,547.28000	2.54728	3,282,970	7.76	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			2,111.65000	2.11165	1,570,100	7.76	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			2,459.85000	2.45985	3,181,480	7.75	0.00	0	0

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	8.90	Call			6,273.64000	6.27364	7,280,310	8.44	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			1,196.25000	1.19625	904,470	8.44	0.00	0	2,500
R186	On	06/08/2015	Bond Future	7.99	Call			2,078.27000	2.07827	2,636,220	8.02	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			4,224.06000	4.22406	3,483,560	8.02	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,111.08000	2.11108	2,674,600	8.02	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			4,174.06000	4.17406	3,439,130	8.02	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,144.59000	2.14459	2,713,690	8.03	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			4,124.83000	4.12483	3,395,480	8.03	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,629.62000	3.62962	3,012,610	7.89	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,503.18000	1.50318	1,187,000	8.23	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			3,404.15000	3.40415	4,100,500	7.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,709.13000	3.70913	3,082,760	7.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			3,444.11000	3.44411	4,145,150	7.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,669.44000	3.66944	3,047,760	7.89	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,483.87000	3.48387	4,189,580	7.89	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			7,045.11000	7.04511	8,051,650	8.23	0.00	0	0
Total R186 Option												0.00	0	27,700
Total For R186												240,791.86	2	73,118
R197	On	05/02/2015	Bond Future			285.79417	285.79417	287.31000	287.31000			0.00	0	898
R197	On	07/05/2015	Bond Future			290.36804	290.36804	291.90879	291.90879			0.00	0	0
Total R197 Future												0.00	0	898
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			1,680.00000	1.68000	3,195,830		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			1,690.00000	1.69000	3,205,830		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			1,700.00000	1.70000	3,215,830		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			2,091.21000	2.09121	3,631,960		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			2,101.21000	2.10121	3,641,960		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			2,081.21000	2.08121	3,621,960		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			237.36814	237.36814	237.39836	237.39836			0.00	0	50,884
R202	On	07/05/2015	Bond Future			241.16720	241.16720	241.19840	241.19840			0.00	0	0
Total R202 Future												0.00	0	50,884
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			4,408.36000	4.40836	4,378,140		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			4,398.36000	4.39836	4,368,140		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			4,388.36000	4.38836	4,358,140		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			2,708.40000	2.70840	2,677,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			2,698.40000	2.69840	2,667,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			2,688.40000	2.68840	2,657,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,884
R2023	On	05/02/2015	Bond Future			7.83252	102.99701	7.97143	102.18561		5.67	0.00	0	11,167
R2023	On	07/05/2015	Bond Future			7.89042	100.71284	8.03532	99.88875		6.05	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.92971	102.46128	8.08098	101.62370		6.10	0.00	0	0
Total R2023 Future												0.00	0	11,167
R2023	On	05/02/2015	Bond Future	8.76	Put			22.56000	0.02256	8,030	6.19	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			4,366.82000	4.36682	5,161,910	6.19	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			25.54000	0.02554	9,230	6.19	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			4,420.22000	4.42022	5,216,190	6.19	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			24.07000	0.02407	8,640	6.19	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			4,473.54000	4.47354	5,270,410	6.19	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			1,821.10000	1.82110	2,319,920	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,231.10000	1.23110	905,830	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			1,853.36000	1.85336	2,356,840	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,207.24000	1.20724	886,630	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			1,885.92000	1.88592	2,394,040	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,183.71000	1.18371	867,740	6.11	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,664.82000	5.66482	6,392,570	6.48	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			402.71000	0.40271	292,880	6.48	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			2,459.54000	2.45954	2,967,190	6.20	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,588.63000	1.58863	1,258,700	6.20	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			2,491.38000	2.49138	3,002,510	6.20	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,566.02000	1.56602	1,239,570	6.20	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,523.11000	2.52311	3,037,700	6.20	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,543.35000	1.54335	1,220,360	6.20	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	12,078
R203	On	05/02/2015	Bond Future			6.93283	106.43803	7.07123	106.10911		1.82	0.00	0	14,661
R203	On	07/05/2015	Bond Future			6.98923	103.96628	7.14384	103.63226		1.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	06/08/2015	Bond Future			6.98706	105.77152	7.16152	105.43257		1.77	0.00	0	0
Total R203 Future												0.00	0	14,661
R203	On	05/02/2015	Bond Future	7.69	Call			1,462.87000	1.46287	1,785,800	1.96	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			8.34000	0.00834	2,350	1.96	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,954.71000	2.95471	3,283,620	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.01000	0.00001	0,000	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,977.57000	2.97757	3,306,480	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.01000	0.00001	0,000	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,000.42000	3.00042	3,329,330	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.01000	0.00001	0,000	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			620.81000	0.62081	831,630	1.89	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			370.77000	0.37077	247,570	1.89	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			595.20000	0.59520	801,630	1.89	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			388.15000	0.38815	260,560	1.89	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			607.94000	0.60794	816,560	1.89	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			379.39000	0.37939	253,990	1.89	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			276.04000	0.27604	390,500	1.74	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,058.30000	1.05830	833,810	1.74	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			264.10000	0.26410	375,230	1.74	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,085.53000	1.08553	857,710	1.74	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			270.03000	0.27003	382,820	1.74	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,071.87000	1.07187	845,710	1.74	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	14,716
R2030	On	05/02/2015	Bond Future			8.42366	96.64947	8.58704	95.32168			0.00	0	4,666
R2030	On	07/05/2015	Bond Future			8.48361	98.18876	8.65214	96.84000			0.00	0	0
Total R2030 Future												0.00	0	4,666
R2030	On	05/02/2015	Bond Future	9.24	Call			5,054.78000	5.05478	6,382,570		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			5,129.18000	5.12918	6,456,970		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			5,203.49000	5.20349	6,531,280		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			692.55000	0.69255	2,041,310		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			770.92000	0.77092	2,119,680		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			849.19000	0.84919	2,197,950		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									0.00	0	4,666
R2032 On 05/02/2015 Bond Future			8.58008	100.06220	8.75359	98.56943			0.00	0	15
R2032 On 07/05/2015 Bond Future			8.63990	97.50043	8.81872	95.98398			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.68719	99.19380	8.87136	97.65185			0.00	0	0
Total R2032 Future									0.00	0	15
R2032 On 05/02/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Put			2,105.41000	2.10541	612,640		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Put			2,281.30000	2.28130	788,530		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Put			2,193.30000	2.19330	700,530		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			2,640.38000	2.64038	1,123,930		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			2,815.12000	2.81512	1,298,670		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			2,727.69000	2.72769	1,211,240		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			3,147.08000	3.14708	1,605,130		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			3,060.35000	3.06035	1,518,400		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			3,233.92000	3.23392	1,691,970		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	15
R2037 On 05/02/2015 Bond Future			8.65240	98.74266	8.83079	97.04516			0.00	0	36,001
R2037 On 07/05/2015 Bond Future			8.71013	100.31532	8.89367	98.59097			0.00	0	500
R2037 On 06/08/2015 Bond Future			8.75762	97.79716	8.94644	96.04372			0.00	0	0
Total R2037 Future									0.00	0	36,501
R2037 On 05/02/2015 Bond Future	9.49	Call			5,887.25000	5.88725	7,584,750		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			5,972.12000	5.97212	7,669,620		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			6,056.86000	6.05686	7,754,360		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			1,068.29000	1.06829	2,792,640		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			885.96000	0.88596	2,610,310		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			977.19000	0.97719	2,701,540		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			1,825.26000	1.82526	71,820		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	22,410		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			1,731.03000	1.73103	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			1,919.63000	1.91963	166,190		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	36,501
R204	On	05/02/2015	Bond Future			7.21431	103.71313	7.34507	103.27336		2.86	0.00	0	10,782
R204	On	07/05/2015	Bond Future			7.27815	105.36449	7.41942	104.91788		2.85	0.00	0	0
R204	On	06/08/2015	Bond Future			7.30646	103.15466	7.45961	102.70116		2.96	0.00	0	0
Total R204 Future												0.00	0	10,782
R204	On	05/02/2015	Bond Future	8.24	Call			2,951.14000	2.95114	3,389,120	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			2.47000	0.00247	0,680	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,983.31000	2.98331	3,421,410	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			2.29000	0.00229	0,620	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,015.46000	3.01546	3,453,700	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			2.10000	0.00210	0,570	3.15	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			872.02000	0.87202	1,135,740	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			649.78000	0.64978	466,890	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			889.71000	0.88971	1,156,280	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			636.03000	0.63603	455,990	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			907.60000	0.90760	1,176,990	2.91	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			622.50000	0.62250	445,280	2.91	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,944.78000	2.94478	3,342,620	3.18	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			185.39000	0.18539	129,730	3.18	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,463.67000	1.46367	1,764,160	3.07	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			639.82000	0.63982	486,810	3.07	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,482.60000	1.48260	1,784,980	3.07	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			629.52000	0.62952	478,400	3.07	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,501.65000	1.50165	1,805,910	3.07	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			619.35000	0.61935	470,110	3.07	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	11,481
R2044	On	05/02/2015	Bond Future			8.77695	99.95528	8.95528	98.12559			0.00	0	6,042
R2044	On	07/05/2015	Bond Future			8.83393	101.54722	9.01730	99.68857			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.88135	98.92525	9.06986	97.03512			0.00	0	0
Total R2044 Future												0.00	0	6,042
R2044	On	05/02/2015	Bond Future	9.01	Call			549.98000	0.54998	2,379,670		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			349.58000	0.34958	2,179,270		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			449.87000	0.44987	2,279,560		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	1,685,840		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			172.81000	0.17281	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	1,785,800		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			72.85000	0.07285	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	1,585,720		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			272.93000	0.27293	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			3,244.53000	3.24453	1,354,400		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			3,140.31000	3.14031	1,250,180		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			3,348.93000	3.34893	1,458,800		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	6,042
R2048	On	05/02/2015	Bond Future			8.74211	104.01640	8.93571	101.96861			0.00	0	43,226
R2048	On	07/05/2015	Bond Future			8.79404	101.24221	8.99295	99.16201			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.83595	103.00000	9.04022	100.88445			0.00	0	0
Total R2048 Future												0.00	0	43,226
R2048	On	05/02/2015	Bond Future	9.49	Call			5,471.46000	5.47146	7,519,250		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			5,565.16000	5.56516	7,612,950		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			5,658.68000	5.65868	7,706,470		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			2,674.72000	2.67472	4,754,920		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			2,478.92000	2.47892	4,559,120		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			2,576.91000	2.57691	4,657,110		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	Put			3,030.06000	3.03006	914,510		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			2,922.90000	2.92290	807,350		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			3,137.42000	3.13742	1,021,870		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
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	43,226
R207 On 05/02/2015 Bond Future			7.46981	99.62004	7.60997	99.05583		3.81	0.00	0	32,274
R207 On 07/05/2015 Bond Future			7.53898	101.20646	7.68812	100.63339		3.81	0.00	0	0
R207 On 06/08/2015 Bond Future			7.58076	99.31920	7.73981	98.73705		3.97	0.00	0	0
R207 On 05/11/2015 Bond Future			7.58177	101.13955	7.75000	7.75000		3.87	0.00	0	0
Total R207 Future									0.00	0	32,274
R207 On 05/02/2015 Bond Future	8.49	Call			3,460.05000	3.46005	4,020,390	4.17	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			5.46000	0.00546	1,590	4.17	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			3,498.08000	3.49808	4,058,670	4.17	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			5.09000	0.00509	1,470	4.17	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			3,536.08000	3.53608	4,096,930	4.17	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			4.71000	0.00471	1,350	4.17	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			2,423.68000	2.42368	2,903,110	4.01	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			263.33000	0.26333	169,690	4.01	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			1,048.08000	1.04808	1,375,810	3.87	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			887.88000	0.88788	642,540	3.87	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			2,362.96000	2.36296	2,838,250	4.01	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			277.18000	0.27718	179,400	4.01	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			2,393.25000	2.39325	2,870,630	4.01	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			270.18000	0.27018	174,490	4.01	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,283.97000	1.28397	1,599,970	4.03	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,246.81000	1.24681	980,660	4.03	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,303.15000	1.30315	1,621,780	4.03	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,229.55000	1.22955	966,030	4.03	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			803.08000	0.80308	1,041,140	3.96	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,830.04000	1.83004	1,485,950	3.96	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,265.25000	1.26525	1,578,600	4.03	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			1,264.56000	1.26456	995,760	4.03	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			0.00000	0.00000	1,212,750	3.85	64,275.75	53	53
R207 On 05/11/2015 Bond Future	7.43	Put			0.00000	0.00000	1,746,040	3.85	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			0.00000	0.00000	1,776,930	3.93	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			0.00000	0.00000	1,224,640	3.93	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			0.00000	0.00000	1,796,930	3.93	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			0.00000	0.00000	1,209,860	3.93	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			0.00000	0.00000	1,817,420	3.93	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			0.00000	0.00000	1,195,590	3.93	0.00	0	0
Total R207 Option									64,275.75	53	189
Total For R207									64,275.75	53	32,463

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future			7.60225	98.33656	7.74682	97.65852		4.64	0.00	0	51,071
R208	On	07/05/2015	Bond Future			7.66300	96.50269	7.81516	95.81400		4.86	0.00	0	0
R208	On	06/08/2015	Bond Future			7.70075	98.17844	7.86105	97.47858		4.87	0.00	0	0
R208	On	05/11/2015	Bond Future			7.71066	96.57409	7.87991	95.86102		4.92	0.00	0	0
Total R208 Future												0.00	0	51,071
R208	On	05/02/2015	Bond Future	8.49	Call			3,415.27000	3.41527	4,079,700	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			20.57000	0.02057	6,960	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			3,458.71000	3.45871	4,123,900	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			19.35000	0.01935	6,500	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			3,502.10000	3.50210	4,168,060	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			18.11000	0.01811	6,030	5.07	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			1,629.18000	1.62918	2,080,470	4.94	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			800.68000	0.80068	563,280	4.94	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			1,656.98000	1.65698	2,112,070	4.94	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			783.91000	0.78391	550,310	4.94	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,601.63000	1.60163	2,049,090	4.94	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			817.73000	0.81773	576,500	4.94	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,874.37000	1.87437	2,297,840	4.95	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,229.64000	1.22964	953,250	4.95	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,475.62000	4.47562	5,088,600	5.19	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			292.88000	0.29288	206,000	5.19	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,824.70000	1.82470	2,242,160	4.95	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			1,266.23000	1.26623	983,830	4.95	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,849.45000	1.84945	2,269,920	4.95	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,247.83000	1.24783	968,440	4.95	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,061.64000	2.06164	1,696,790	4.92	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,039.23000	2.03923	1,677,080	4.92	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			3,325.82000	3.32582	3,850,770	5.14	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			848.91000	0.84891	660,790	5.14	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,495.22000	1.49522	1,840,750	4.92	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,084.21000	2.08421	1,716,670	4.92	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,514.89000	1.51489	1,863,110	4.92	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,534.70000	1.53470	1,885,620	4.92	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	53,469
R209	On	05/02/2015	Bond Future			8.57544	79.75103	8.75364	78.34671		11.06	0.00	0	29,898
R209	On	07/05/2015	Bond Future			8.62712	77.87308	8.81016	76.44651		12.10	0.00	0	0
R209	On	06/08/2015	Bond Future			8.66766	79.22549	8.85553	77.77483		12.30	0.00	0	0
Total R209 Future												0.00	0	29,898
R209	On	05/02/2015	Bond Future	9.00	Call			2,440.03000	2.44003	3,542,800	11.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.00	Put			561.85000	0.56185	260,300	11.28	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,855.81000	3.85581	5,129,220	11.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			215.75000	0.21575	84,840	11.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,918.69000	3.91869	5,197,080	11.51	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			206.63000	0.20663	80,700	11.51	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			3,981.80000	3.98180	5,265,010	11.52	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			197.85000	0.19785	76,740	11.52	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,048.40000	3.04840	3,973,320	12.26	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,685.63000	1.68563	1,183,980	12.26	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,093.06000	3.09306	4,024,760	12.27	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,655.62000	1.65562	1,160,750	12.27	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,138.02000	3.13802	4,076,460	12.28	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,626.02000	1.62602	1,137,890	12.28	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,548.80000	2.54880	1,979,420	12.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,516.17000	2.51617	1,952,170	12.48	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,038.09000	8.03809	9,288,180	12.98	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			688.61000	0.68861	488,040	12.98	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			3,594.67000	3.59467	4,470,570	12.46	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,581.75000	2.58175	2,006,990	12.46	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,636.21000	3.63621	4,517,490	12.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,677.96000	3.67796	4,564,620	12.48	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	32,812
R210	On	05/02/2015	Bond Future			177.70565	177.70565	177.72864	177.72864			0.00	0	628
R210	On	07/05/2015	Bond Future			178.47450	178.47450	178.49813	178.49813			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			2,718.64000	2.71864	2,695,650		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,738.64000	2.73864	2,715,650		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,728.64000	2.72864	2,705,650		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,498.13000	1.49813	1,474,500		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			1,488.13000	1.48813	1,464,500		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,508.13000	1.50813	1,484,500		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/02/2015	Bond Future			131.66124	131.66124	131.68033	131.68033			0.00	0	1,120
R211	On	07/05/2015	Bond Future			133.76861	133.76861	133.78822	133.78822			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			1,319.67000	1.31967	1,338,760		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			1,329.67000	1.32967	1,348,760		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			1,309.67000	1.30967	1,328,760		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			1,211.78000	1.21178	1,231,390		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			1,221.78000	1.22178	1,241,390		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			1,201.78000	1.20178	1,221,390		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			136.50059	136.50059	136.51821	136.51821			0.00	0	13,564
R212	On	07/05/2015	Bond Future			138.68538	138.68538	138.70359	138.70359			0.00	0	0
Total R212 Future												0.00	0	13,564
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			1,481.79000	1.48179	1,499,410		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			1,491.79000	1.49179	1,509,410		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			1,471.79000	1.47179	1,489,410		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			2,286.41000	2.28641	2,304,620		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			2,296.41000	2.29641	2,314,620		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			2,306.41000	2.30641	2,324,620		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	13,564
R213	On	05/02/2015	Bond Future			8.46395	90.42138	8.63233	89.10662		9.50	135,632,070.00	1,500	23,596
R213	On	07/05/2015	Bond Future			8.51838	88.31675	8.69172	86.98116		10.36	0.00	0	0
R213	On	06/08/2015	Bond Future			8.56087	89.85001	8.73929	88.49198		10.51	0.00	0	0
Total R213 Future												135,632,070.00	1,500	23,596
R213	On	05/02/2015	Bond Future	9.24	Call			4,636.68000	4.63668	5,876,650	10.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/02/2015	Bond Future	9.24	Put			120.38000	0.12038	45,590	10.08	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			4,702.58000	4.70258	5,945,700	10.09	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			114.84000	0.11484	43,200	10.09	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			4,768.62000	4.76862	6,014,780	10.10	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			109.53000	0.10953	40,930	10.10	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			2,450.55000	2.45055	3,223,630	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			2,083.74000	2.08374	1,521,230	10.51	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			2,490.85000	2.49085	3,270,860	10.52	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			2,048.34000	2.04834	1,492,760	10.52	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			2,531.50000	2.53150	3,318,400	10.53	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			2,013.39000	2.01339	1,464,700	10.53	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,131.10000	2.13110	2,738,130	10.51	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			4,037.04000	4.03704	3,286,040	10.51	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			2,162.12000	2.16212	2,774,700	10.51	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,990.45000	3.99045	3,245,000	10.51	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2,193.96000	2.19396	2,812,100	10.52	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			3,944.78000	3.94478	3,204,890	10.52	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												135,632,070.00	1,500	23,596
R214	On	05/02/2015	Bond Future			8.66604	80.66810	8.84427	79.19577		11.65	224,418,654.20	2,782	14,311
R214	On	07/05/2015	Bond Future			8.71606	78.66144	8.89901	77.16574		12.76	0.00	0	0
R214	On	06/08/2015	Bond Future			8.75601	80.02704	8.94371	78.50606		12.98	0.00	0	0
Total R214 Future												224,418,654.20	2,782	14,311
R214	On	05/02/2015	Bond Future	9.49	Call			5,090.98000	5.09098	6,485,120	12.34	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			123.32000	0.12332	45,130	12.34	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			5,158.21000	5.15821	6,555,510	12.35	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			117.88000	0.11788	42,850	12.35	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,225.57000	5.22557	6,625,910	12.36	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			112.69000	0.11269	40,700	12.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,629.76000	1.62976	1,142,440	13.04	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			3,576.94000	3.57694	4,591,990	13.05	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,600.76000	1.60076	1,120,110	13.05	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			3,625.33000	3.62533	4,647,010	13.06	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,572.17000	1.57217	1,098,150	13.06	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			3,528.83000	3.52883	4,537,210	13.04	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			2,546.45000	2.54645	3,271,570	12.98	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			4,116.96000	4.11696	3,321,100	12.98	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			2,581.61000	2.58161	3,312,810	12.99	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			4,069.74000	4.06974	3,279,960	12.99	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			2,512.04000	2.51204	3,231,110	12.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 06/08/2015 Bond Future	8.74	Put			4,165.06000	4.16506	3,363,150	12.98	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									224,418,654.20	2,782	14,311
Total for Bond									360,355,791.81	4,337	444,054
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future									0.00	0	0
Total For AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2048										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
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

Contract Details	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/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 05/02/2015 GOVI			481.00300	481.00300	476.62200	476.62200				24,050,150.00	5	436
GOVI On 07/05/2015 GOVI			488.66200	488.66200	484.21100	484.21100				0.00	0	130
GOVI On 06/08/2015 GOVI			497.05300	497.05300	492.53000	492.53000				0.00	0	0
Total GOVI Future										24,050,150.00	5	566
GOVI On 05/02/2015 GOVI	459.99	Call			166,320.00000	16.63200	210,130,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			166,220.00000	16.62200	210,030,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			166,120.00000	16.61200	209,930,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			342,110.00000	34.21100	386,620,000			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			342,010.00000	34.20100	386,520,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			342,210.00000	34.22100	386,720,000			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	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			74,600.00000	7.46000	29,370,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			74,700.00000	7.47000	29,470,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			74,800.00000	7.48000	29,570,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									24,050,150.00	5	566
Total for GOVI									24,050,150.00	5	566
AL12 On 05/02/2015 Index Future			534.72600	534.72600	526.84700	526.84700			0.00	0	0
AL12 On 07/05/2015 Index Future			543.24000	543.24000	535.23600	535.23600			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 05/02/2015 Index Future			446.79600	446.79600	444.34100	444.34100			0.00	0	116
AL37 On 07/05/2015 Index Future			453.91000	453.91000	451.41700	451.41700			0.00	0	0
Total AL37 Future									0.00	0	116
Total For AL37									0.00	0	116
AL7T On 05/02/2015 Index Future			528.50300	528.50300	524.17200	524.17200			0.00	0	3
AL7T On 07/05/2015 Index Future			536.91800	536.91800	532.51900	532.51900			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 05/02/2015 Index Future			482.95700	482.95700	478.00400	478.00400			0.00	0	654
ALBI On 07/05/2015 Index Future			490.64700	490.64700	485.61600	485.61600			0.00	0	0
ALBI On 06/08/2015 Index Future			499.07200	499.07200	493.95800	493.95800			0.00	0	0
Total ALBI Future									0.00	0	654
Total For ALBI									0.00	0	654
IGOV On 05/02/2015 Index Future			225.06700	225.06700	225.46500	225.46500			0.00	0	1,093
IGOV On 07/05/2015 Index Future			228.66900	228.66900	229.07400	229.07400			0.00	0	81
IGOV On 06/08/2015 Index Future			232.61300	232.61300	233.02800	233.02800			0.00	0	0
Total IGOV Future									0.00	0	1,174
Total For IGOV									0.00	0	1,174
ILBI On 05/02/2015 Index Future			610.65500	610.65500	610.75800	610.75800			0.00	0	157
ILBI On 07/05/2015 Index Future			620.60900	620.60900	620.71600	620.71600			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									0.00	0	2,104
JIBAR I On 21/01/2015 Jibar Future			6.17000	93.83000	6.11000	93.89000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 18/02/2015		Jibar Future	6.26000	93.74000	6.22000	93.78000			0.00	0	0
JIBAR F On 18/03/2015		Jibar Future	6.33000	93.67000	6.28000	93.72000			0.00	0	2,850
JIBAR F On 15/04/2015		Jibar Future	6.40000	93.60000	6.34000	93.66000			0.00	0	0
JIBAR F On 20/05/2015		Jibar Future	6.52000	93.48000	6.43000	93.57000			0.00	0	0
JIBAR F On 17/06/2015		Jibar Future	6.66000	93.34000	6.53000	93.47000			0.00	0	5,000
JIBAR F On 16/09/2015		Jibar Future	6.89000	93.11000	6.67000	93.33000			0.00	0	0
JIBAR F On 15/12/2015		Jibar Future	7.04000	92.96000	6.90000	93.10000			0.00	0	0
JIBAR F On 16/03/2016		Jibar Future	7.17000	92.83000	7.04000	92.96000			0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.30000	92.70000	7.18000	92.82000			0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.43000	92.57000	7.31000	92.69000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									384,405,941.81	4,342	454,574
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.53437			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	7.11500	102.11806	7.11500	102.09868			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	99.95924			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019		Spot Bond	8.49000	105.06454	8.49000	105.04041			0.00	0	600,000,000
Total AA05 SPOT									0.00	0	600,000,000
Total For AA05									0.00	0	600,000,000
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	101.41460			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	9.17500	103.25799	9.17500	103.23254			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020		Spot Bond	10.00000	104.05100	10.00000	104.02400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.61053			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.69542			0.00	0	601,000,000
Total AB011 SPOT									0.00	0	601,000,000
Total For AB011									0.00	0	601,000,000
AB013 On 21/11/2018 Spot Bond			9.35500	97.31270	9.35500	97.28814			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	10.94192	100.00000	10.89380			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.96693	10.84000	100.93748			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.23500	102.14674	7.23500	102.12686			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.63453			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			8.82000	104.45054	8.82000	104.42563			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.34000	125.63948	2.34000	271.61139			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.80467			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN04 On 17/03/2016 Spot Bond				100.00000	0.00000	100.54462			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01969				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	100.02383				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	100.02646				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	101.47049				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	101.21041				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	100.91613				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	83.48655	100.00000	83.29895				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			2.08000	172.88465	2.08000	172.87482				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	163.02058	2.76000	163.00841				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	173.92214	2.17000	173.91189				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.96688	1.82000	185.95764				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			8.01625	78.72958	8.01625	78.71295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.01625	78.72958	8.01625	78.71295				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	94.84000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	99.99998				0.00	800,000,000	200,000,000
Total ABN39 SPOT										0.00	800,000,000	200,000,000
Total For ABN39										0.00	800,000,000	200,000,000
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.98000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	93.02000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.45000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	91.08000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	90.47000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.53014				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.41467				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	90.12000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.06500	99.96130	7.06500	99.98065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	89.40000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	89.90000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	88.84000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	99.86051				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.40500	107.89684	7.40500	107.87518				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.45559				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	87.49000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.95000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.64500	95.09981	2.64500	109.04014				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.39000	102.97396	2.39000	162.20669				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.29000	117.90790	2.29000	215.83726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.64000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.54000	91.60396	9.54000	92.38292				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	97.19000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	100.70000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.96043				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	92.94000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	101.24000				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	107.86502	9.63000	107.84631				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	96.39000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.51500	107.01371	9.51500	106.98639				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			8.88000	91.46549	8.88000	91.44367				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	103.71000				0.00	0	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	103.06000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.61000	106.31339	9.61000	106.28599				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	87.82000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.24029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.13886			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			8.17000	107.39547	8.17000	107.37173		115,197,000,000.00	14,100,000	1,580,000,000	
Total ABS10 SPOT								115,197,000,000.00	14,100,000	1,580,000,000	
Total For ABS10								115,197,000,000.00	14,100,000	1,580,000,000	
ABS11 On 09/04/2021 Spot Bond			8.88500	104.50307	8.88500	104.47812		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			7.27500	101.53926	7.27500	101.51954		14,424,870,000,000.00	1,982,800,000	6,931,400,000	
Total ABS5 SPOT								14,424,870,000,000.00	1,982,800,000	6,931,400,000	
Total For ABS5								14,424,870,000,000.00	1,982,800,000	6,931,400,000	
ABS6 On 01/06/2020 Spot Bond			8.95500	97.29024	8.95500	97.26682		190,741,500,000.00	21,300,000	740,000,000	
Total ABS6 SPOT								190,741,500,000.00	21,300,000	740,000,000	
Total For ABS6								190,741,500,000.00	21,300,000	740,000,000	
ABS7 On 11/09/2026 Spot Bond			9.71000	96.19251	9.71000	96.16732		0.00	0	1,460,000,000	
Total ABS7 SPOT								0.00	0	1,460,000,000	
Total For ABS7								0.00	0	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.69500	104.42237	7.69500	104.40059		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			2.15000	217.39043	2.15000	275.41749		0.00	0	0	
Total ABSI2 SPOT								0.00	0	0	
Total For ABSI2								0.00	0	0	
ABSI3 On 31/01/2017 Spot Bond			1.69000	127.86901	1.69000	130.71500		0.00	0	0	
Total ABSI3 SPOT								0.00	0	0	
Total For ABSI3								0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			2.22500	130.18872	2.22500	132.79583		0.00	0	0	
Total ABSI4 SPOT								0.00	0	0	
Total For ABSI4								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00475	100.00000	0.00473		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL01L On 30/06/2015 Spot Bond			100.00000	66.51280	100.00000	66.35167		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			11.56500	104.95728	11.56500	104.92469				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.88968				0.00	0	0
Total ACL029 SPOT										0.00	0	0
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	5.53860	100.00000	5.52489				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.91125				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.21663				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	33.01264	100.00000	32.93089				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.86810				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	67.05124	11.00000	67.03207				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	33.01264	100.00000	32.93089				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
ACL07€ On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL07€ 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 ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00010				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00006				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00007				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.37490				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.37490				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.39440				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.35539				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	93.22656				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 20/12/2014 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 ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	99.85630				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.99982				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	99.99983				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.35500	102.52989	9.35500	102.60516				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	101.28068				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.92840				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	87.20232				0.00	0	0

Contract 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	181.97858				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	182.02718				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	99.99998				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	100.99900				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	100.44547				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	100.99931				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	103.92781				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	103.82103				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL135 On 20/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL136 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400				0.00	0	0
Total ACL136/JIBAR SPOT										0.00	0	0
Total For ACL136/JIBAR										0.00	0	0
ACL137 On 20/12/2016 Spot Bond				100.00000	0.00000	99.63954				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/12/2016 Spot Bond				100.00000	0.00000	101.28317				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.09685				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.00018				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	100.00015				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.00020				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00020				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00016				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.00018				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.00020				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.62456	10.23000	102.59627				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.00019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.00000	0.00000	120.51504				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.43000	101.40878	9.43000	101.38311				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.00013				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond			1.75000	116.47851	1.75000	116.58148				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.11868				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.30078				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	100.42085				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.03508				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	100.39738				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	100.62034				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	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 ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00019				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93180				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	95.29511				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.00000				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	131.41020				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	132.34559				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.63014				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000				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 ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00010				0.00	0	0
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	100.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				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	100.00001				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.30269				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.19216				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.15753				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	100.59827				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.46116				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.50226				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	22.82958	100.00000	22.77427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	11.28397	100.00000	11.24836				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.62332				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.31455				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.44325				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.61474				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.27197				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			7.95500	99.47454	7.95500	99.45322				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.63147				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.89483				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			8.80000	101.56082	8.80000	101.53666				0.00	0	2,890,000,000
Total AIR01 SPOT										0.00	0	2,890,000,000
Total For AIR01										0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.61000	113.40872	9.61000	113.37948				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.38500	107.07883	7.38500	107.05739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.28000	100.41537	9.28000	100.39021				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.18918	100.00000	13.15983				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			9.99500	100.68796	9.99500	100.66085				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.64000	166.55928	2.64000	166.54729				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.35418				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.27119				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
ANG01 On 05/06/2015 Spot Bond			100.00000	68.99811	100.00000	68.86792				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	99.86011				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	99.83948				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.14372				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.66941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.03883				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 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
ASN009 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
ASN010 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
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	106.27761				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.05605				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	100.32050				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 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
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	100.67000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	93.20000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.00000	0.00000	102.31771				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN018 On 09/06/2017 Spot Bond				100.00000	0.00000	96.67283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.54000	130.84221	2.54000	297.30682				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	94.62603				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	108.25872				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.47906				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	96.94812				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	91.88609				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	101.33364				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00013				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	100.92203				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			2.55500	164.04073	2.55500	207.82512				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	26.46953	100.00000	26.41063				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	16.24195	100.00000	16.16894				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	16.33441	100.00000	16.26099				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	15.91833	100.00000	15.84678				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.19887				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.00000				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	99.82406				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			8.90000	105.03924	8.90000	105.01412				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	102.11161				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.36229				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.89103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.59546				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.45500	100.93260	9.45500	100.90699			1,891,000,000,000.00	200,000,000	1,100,000,000	
Total BAW19 SPOT									1,891,000,000,000.00	200,000,000	1,100,000,000	
Total For BAW19									1,891,000,000,000.00	200,000,000	1,100,000,000	
BAW2 On 02/10/2015 Spot Bond			7.64500	105.57479	7.64500	105.55303			0.00	0	0	
Total BAW2 SPOT									0.00	0	0	
Total For BAW2									0.00	0	0	
BAW20 On 15/01/2016 Spot Bond			100.00000	40.16009	100.00000	39.98348			0.00	0	0	
Total BAW20U SPOT									0.00	0	0	
Total For BAW20U									0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	104.64999			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			8.77000	105.04010	8.77000	105.01533			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			11.06515	101.14729	11.06515	100.79199			0.00	0	0	
Total BAYA01 SPOT									0.00	0	0	
Total For BAYA01									0.00	0	0	
BAYA02 On 30/09/2015 Spot Bond			11.02599	99.98126	11.02599	99.94109			0.00	0	0	
Total BAYA04 SPOT									0.00	0	0	
Total For BAYA04									0.00	0	0	
BAYA03 On 30/09/2015 Spot Bond			11.06504	99.94734	11.06504	99.91534			0.00	0	0	
Total BAYA05 SPOT									0.00	0	0	
Total For BAYA05									0.00	0	0	
BAYA04 On 30/09/2016 Spot Bond				100.00000	0.00000	99.74596			0.00	0	0	
Total BAYA06 SPOT									0.00	0	0	
Total For BAYA06									0.00	0	0	
BAYA05 On 31/12/2015 Spot Bond			11.10159	100.00308	11.10159	99.87616			0.00	0	0	
Total BAYA07 SPOT									0.00	0	0	
Total For BAYA07									0.00	0	0	
BAYA06 On 31/12/2017 Spot Bond			11.82318	99.63956	11.82318	99.60426			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	99.74003				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	99.74003				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	99.74011				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.31515	99.46903	11.31515	99.50487				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.23474	100.53730	11.23474	99.91064				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.02599	99.98126	11.02599	99.94109				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.17253	100.24703	11.17253	100.02496				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.35563	96.55102	10.35563	99.77148				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	99.75316				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	99.74095				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	99.74095				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	97.56941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.13686	100.59584	10.13686	102.83916				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.54500	98.77932	11.54500	98.74878				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	99.74831				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.47000	75.18834	11.47000	96.83070				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	97.64145				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	99.77603				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	91.05247	9.28000	99.77589				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	99.74463				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.30000	71.57824	11.30000	101.69361				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	99.75199				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	99.74585				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	99.74585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.42397				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	99.75493				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	99.75764				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	97.54542				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.75764				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	99.75444				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	99.76639				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	99.75773				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	99.82556				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	99.81226				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB01 On 31/03/2016 Spot Bond			14.06515	101.05882	14.06515	100.70694				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.30278	99.77076	15.30278	99.72515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.17449	99.79258	14.17449	103.28987				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	99.66619				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	99.66619				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	99.66619				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	99.65394				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	99.70907				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	24.62306	100.00000	24.57635				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.33084	100.00000	18.28643				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.68313	100.00000	16.64271				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.29822	100.00000	10.27328				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.29822	100.00000	10.27328				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.45104	100.00000	12.42088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	10.78861	100.00000	10.76248				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.22404				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.20940				0.00	0	800,000,000
Total BCJ04 SPOT										0.00	0	800,000,000
Total For BCJ04										0.00	0	800,000,000
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.40058				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.48358				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.78500	100.00000	8.76348				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.78500	100.00000	8.76348				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BCP89I On 19/02/2015 Spot Bond			100.00000	86.28842	100.00000	86.08491				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BCP90I On 05/03/2015 Spot Bond			100.00000	83.52403	100.00000	83.33333				0.00	0	0
Total BCP90U SPOT										0.00	0	0
Total For BCP90U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.05000	103.27902	2.05000	179.42293				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.13000	98.01727	8.13000	154.96690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.13000	99.35180	8.13000	155.30784				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.51500	98.34176	8.51500	98.31924				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.90000	99.48434	7.90000	99.46305				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	102.16559				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.28541				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.31073				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	101.39512				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.47947				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.71518				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	24.43387	100.00000	24.37467				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.10728				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.12887				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.13607				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.22239				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.33739				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	23.90627	100.00000	23.84836				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	23.90627	100.00000	23.84836				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	100.14844				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.15127				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.32000	103.34197	8.32000	103.31870				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.15974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.17468				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	13.69065	100.00000	13.65675				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	13.69065	100.00000	13.65675				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.88010				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			11.10500	99.39757	11.10500	99.87062				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	54.23951	100.00000	54.13660				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.44362				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	99.47585				0.00	0	591,000,000
Total BID05 SPOT										0.00	0	591,000,000
Total For BID05										0.00	0	591,000,000
BID06 On 30/06/2019 Spot Bond			8.61000	68.17607	8.61000	100.71256				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	99.18262				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.74195				0.00	0	0
Total BIDC42 SPOT										0.00	0	0
Total For BIDC42										0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	97.27921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC43 SPOT										0.00	0	0
Total For B IDC43										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.56966				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.65753				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.55866				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.58604				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.63574				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.84174				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.19055				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	82.19402	100.00000	82.01013				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.34494				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.38306				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	98.42459				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC002 On 19/01/2015 Spot Bond				100.00000	0.00000	98.90110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC004 On 20/10/2015 Spot Bond				100.00000	0.00000	94.22746				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC005 On 22/01/2015 Spot Bond				100.00000	0.00000	99.46712				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC006 On 28/01/2015 Spot Bond				100.00000	0.00000	99.36410				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC007 On 02/02/2015 Spot Bond				100.00000	0.00000	99.27841				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC008 On 23/02/2015 Spot Bond				100.00000	0.00000	98.91030				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC009 On 24/11/2015 Spot Bond				100.00000	0.00000	93.63723				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	99.00057				0.00	0	0
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				100.00000	0.00000	98.86064				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	71.28906	100.00000	71.15010				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BTC013 On 09/01/2015 Spot Bond				100.00000	0.00000	99.69185				0.00	0	0
Total BTC014 SPOT										0.00	0	0
Total For BTC014										0.00	0	0
BTC014 On 13/03/2015 Spot Bond				100.00000	0.00000	98.60168				0.00	0	0
Total BTC015 SPOT										0.00	0	0
Total For BTC015										0.00	0	0
BTC015 On 16/03/2015 Spot Bond				100.00000	0.00000	98.55529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC016 SPOT									0.00	0	0
Total For BTC016									0.00	0	0
BTC017 On 19/03/2015 Spot Bond			100.00000	80.93126	100.00000	100.00000			890,000,000,000,000.00	8,900,000,000	4,900,000,000
Total BTC017 SPOT									10,000,000,000,000.00	8,900,000,000	4,900,000,000
Total For BTC017									10,000,000,000,000.00	8,900,000,000	4,900,000,000
BUS011 On 30/09/2016 Spot Bond			100.00000	29.14811	100.00000	29.07750			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.10274			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.72112			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.47000	109.68012	9.47000	109.65209			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.88970			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.37000	102.79000	9.37000	102.76400			468,500,000,000.00	50,000,000	645,000,000
Total CBL11 SPOT									468,500,000,000.00	50,000,000	645,000,000
Total For CBL11									468,500,000,000.00	50,000,000	645,000,000
CBL12 On 06/09/2018 Spot Bond			12.50000	99.92217	12.50000	99.88871			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.81621			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.40000	101.81641	12.40000	101.78313			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.79887			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.36000	101.06464	9.36000	101.03909			936,000,000,000.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL16 SPOT										936,000,000,000.00	100,000,000	50,000,000
Total For CBL16										936,000,000,000.00	100,000,000	50,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.01088				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			12.40000	98.98544	12.40000	98.95309				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.63543				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	98.30948				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	100.96188				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			10.20500	94.16579	10.20500	94.13990				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			9.98000	114.61083	9.98000	114.58033				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.26000	108.42910	10.26000	108.39931				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.14000	116.26103	9.14000	116.23233				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.43538				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			11.67000	103.25453	11.67000	103.22218				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.37322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.14142				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09360				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.16249				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	107.63453				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.58440				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	102.68052				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.51140				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.02850				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	102.10759				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.19845				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.18574				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.17372				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	101.23721				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.90931				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	100.76895				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	99.75908	10.11000	99.73235				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	101.62901				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	121.89811	2.76000	121.88903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	119.04181	3.14000	121.86217				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.57859	8.25000	102.55569				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			2.92500	128.55725	2.92500	122.71391				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.97421	2.40000	121.20454				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	100.00026				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			8.63500	101.35781	8.63500	101.33427				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	101.35865				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.37449				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.68500	101.43294	8.68500	101.40925				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.68500	101.43294	8.68500	101.40925				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.73500	100.23008	8.73500	100.20654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00013				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	101.37226				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	101.37226				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.79842				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.63490				0.00	0	2,500,000,000
Total CLN239 SPOT										0.00	0	2,500,000,000
Total For CLN239										0.00	0	2,500,000,000
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.58573				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.62118				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	103.05022	9.35000	103.02463				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	103.05022	9.35000	103.02463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	100.56477				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.56623				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	100.23302				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	99.98874				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	100.03686				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	100.03939				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	99.98874				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	99.98874				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	100.00558				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	100.78114				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.39028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	100.88429				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	100.88429				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	100.88429				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	100.28652				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			9.23000	103.77001	9.23000	103.74414				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	101.99690				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00024				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.36747				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.36769				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.40173				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.59166				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	100.67415				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.58098				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	101.45389				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.30090				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.19426				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	100.01867				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.29728				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	100.94020				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	100.05783				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	99.83685				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	102.19102				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.63655				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	99.83871				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	99.69209				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	100.00013				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	99.65986				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	99.81500				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	99.80349				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	130.26544				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.29797				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	131.06162				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.63147				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	130.54682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	126.71675				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	127.14675				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.90642				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.82000	95.61802	10.82000	94.29922				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.34000	95.01685	11.34000	95.83694				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	99.81223				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.88614				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.29444				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.25064				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.83697	8.80500	101.24545				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	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 CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.30718				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	123.64531				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.00000				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	100.00016				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	93.90277				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00046				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	76.31108				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00022				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	99.81223				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	112.23644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	112.33009				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.23421				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	99.81113				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00045				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00006				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.22236				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	100.91680				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	99.81659				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.16371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	102.44669				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	102.95110				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	101.15082				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.26027				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.81117	10.55000	102.55991				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.00000	105.07824	10.00000	105.83225				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.99003				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.17419				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.14000	106.81879	12.14000	107.73791				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.25276				0.00	0	0

Contract 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			12.17000	107.65714	12.17000	107.48448				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.60000	107.01115	10.60000	106.86109				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.25276				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.29654				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.00000				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	106.38916				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	106.53538				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	106.53538				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	99.80415				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.50500	104.27207	9.50500	104.13842				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	102.42627				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				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 CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	102.70565	10.55000	102.67648				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	102.81959	11.00000	100.09596				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	101.25170				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.27303				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			11.93000	103.67702	11.93000	103.51122				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	100.00000				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	106.53538				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.39776				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	107.01124				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	101.17405				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	99.77049				0.00	0	0

Contract 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	105.97843				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.60155				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.94566	7.01000	40.55565				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	164.33540				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.51500	98.34176	8.51500	142.23777				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			8.13000	35.23554	8.13000	154.96690				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			8.13000	35.66828	8.13000	155.30784				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	94.21802				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	94.16858				0.00	0	0

Contract 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	101.68412				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	101.68412				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	100.00006				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.00007				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	100.00013				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	101.67639				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	100.00000				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	101.29444				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.00000				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	106.36339				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	106.32049				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	106.36339				0.00	0	0

Contract 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	100.63279				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.62403				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	107.97603	8.87000	105.97524				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			8.72000	101.25570	8.72000	101.23196				0.00	0	810,000,000
Total COJ04 SPOT										0.00	0	810,000,000
Total For COJ04										0.00	0	810,000,000
COJ05 On 05/06/2023 Spot Bond			10.14500	112.09689	10.14500	112.06641				0.00	0	20,000,000,000
Total COJ05 SPOT										0.00	0	20,000,000,000
Total For COJ05										0.00	0	20,000,000,000
COJ06 On 09/12/2015 Spot Bond			8.44500	102.55366	8.44500	102.53036				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.71500	107.58040	9.71500	107.55221				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.78000	102.81578	9.78000	102.78881				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			10.15000	96.26798	10.15000	96.24179				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			10.86000	97.65162	10.86000	97.62325				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			10.86000	90.67378	10.86000	90.64744				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.51971				0.00	0	0

Contract 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	100.44620				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	101.30920				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	14.19782	100.00000	14.08889				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	100.55893				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	99.98046				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	101.18767				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	100.43870				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	10.09294	100.00000	10.01551				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	12.00987	100.00000	11.95589				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.48000	98.29065	11.48000	102.65262				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	13.41229	100.00000	13.37908				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	5.87029	100.00000	5.85155				0.00	0	0

Contract 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	14.36280	100.00000	14.31696				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.09674				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			8.04500	99.39631	8.04500	98.68606				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.46688				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.32820				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.58637				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	54.11871	100.00000	61.13750				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.27223				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.66102				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	103.03211				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	102.65699				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL007 On 15/07/2018 Spot Bond				100.00000	0.00000	99.19557				0.00	0	0

Contract 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	100.00000			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	102.09304			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	110.32273			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	100.00000			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	102.43512			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.70500	101.70672	8.70500	101.68291			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.48500	110.65715	7.48500	110.63481			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.54000	107.23946	8.54000	107.21509		2,161,474,000,000.00		253,100,000	1,902,400,000
Total DV22 SPOT								2,161,474,000,000.00		253,100,000	1,902,400,000
Total For DV22								2,161,474,000,000.00		253,100,000	1,902,400,000
DV23 On 27/02/2023 Spot Bond			9.21000	107.65131	9.21000	107.62497		2,011,103,889,000.00		218,360,900	1,233,723,500
Total DV23 SPOT								2,011,103,889,000.00		218,360,900	1,233,723,500
Total For DV23								2,011,103,889,000.00		218,360,900	1,233,723,500
DV24 On 18/02/2024 Spot Bond			9.41000	105.01354	9.41000	104.98730		0.00		0	0
Total DV24 SPOT								0.00		0	0
Total For DV24								0.00		0	0
DV29 On 18/02/2029 Spot Bond			9.54500	107.72139	9.54500	107.69410		0.00		0	750,000,000
Total DV29 SPOT								0.00		0	750,000,000
Total For DV29								0.00		0	750,000,000
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	99.98169			0.00	0	0

Contract 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	99.87199				0.00	0	400,000,000
Total DVC006 SPOT										0.00	0	400,000,000
Total For DVC006										0.00	0	400,000,000
DVC006 On 15/09/2015 Spot Bond				100.00000	0.00000	100.12902				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	100.58389				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	100.18179				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	100.18445				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	100.75604				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.06884				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.28154				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			8.03000	129.57691	8.03000	129.54919				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	94.11561				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			2.26000	100.58126	2.26000	115.47648				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL15 On 29/06/2015 Spot Bond			1.20000	100.87484	1.20000	134.33122				0.00	0	1,200,000,000
Total EL15 SPOT										0.00	0	1,200,000,000
Total For EL15										0.00	0	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.03000	124.07283	2.03000	124.06591				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.04000	111.51457	2.04000	111.50831				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.05000	112.48925	2.05000	112.48302				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			2.14000	102.95722	2.14000	102.95120				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.24000	100.92728	2.24000	115.86718				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.60500	108.28937	9.60500	108.26177				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.45500	108.86443	9.45500	108.83665				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			9.91000	102.17812	9.91000	102.15081				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			10.17000	93.57912	10.17000	96.34639				0.00	0	0

Contract 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			10.32000	104.52121	10.32000	103.48921			206,400,000,000.00	20,000,000	4,343,332,900
Total EMM05 SPOT									206,400,000,000.00	20,000,000	4,343,332,900
Total For EMM05									206,400,000,000.00	20,000,000	4,343,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.73329			0.00	0	800,000,000
Total EPF001 SPOT									0.00	0	800,000,000
Total For EPF001									0.00	0	800,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	95.01955			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.20341			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	100.98048			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	100.94299			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.64532			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	100.89322			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	101.10034			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	79.34483	100.00000	79.11748			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	93.99189	100.00000	93.76649			0.00	0	0
Total EQ212U SPOT									0.00	0	0
Total For EQ212U									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.42500	100.43383	11.42500	100.40351			0.00	0	0

Contract 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	101.43457				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.15356				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.97702				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			9.88000	98.38374	9.88000	98.35768				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.71303				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.52340				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.76928				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.81655				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.69262				0.00	0	0

Contract 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	100.72074			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.68700			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.71043			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.70316			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.69369			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.05000	102.89247	7.05000	102.87289			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.83000	105.69260	7.83000	105.67030		73,609,830,000.00	9,401,000	5,813,556,400	
Total ES18 SPOT								73,609,830,000.00	9,401,000	5,813,556,400	
Total For ES18								73,609,830,000.00	9,401,000	5,813,556,400	
ES23 On 25/01/2023 Spot Bond			8.58000	112.25008	8.58000	112.22446		359,333,832,000.00	41,880,400	5,464,031,500	
Total ES23 SPOT								359,333,832,000.00	41,880,400	5,464,031,500	
Total For ES23								359,333,832,000.00	41,880,400	5,464,031,500	
ES26 On 02/04/2026 Spot Bond			8.85500	94.67065	8.85500	94.64811		1,587,228,643,000.00	179,246,600	5,106,117,500	
Total ES26 SPOT								1,587,228,643,000.00	179,246,600	5,106,117,500	
Total For ES26								1,587,228,643,000.00	179,246,600	5,106,117,500	
ES33 On 15/09/2033 Spot Bond			9.44000	85.13190	9.61500	83.80036		26,880,593,520,000.00	2,847,520,500	133,783,959,100	
Total ES33 SPOT								26,880,593,520,000.00	2,847,520,500	133,783,959,100	
Total For ES33								26,880,593,520,000.00	2,847,520,500	133,783,959,100	
ES42 On 25/04/2042 Spot Bond			9.67000	90.17184	9.67000	90.14845		0.00	0	19,200,000,000	
Total ES42 SPOT								0.00	0	19,200,000,000	
Total For ES42								0.00	0	19,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.71232		0.00	0	0	

Contract 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	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.73454				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.59870				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	101.37648				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	99.86197				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.66840				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.97014				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	101.45315				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.60773				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.39188				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.61259	100.00000	11.58446				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.30150	100.00000	11.27413				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.14456				0.00	0	0

Contract 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	98.72282			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.16145			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	100.17268			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.40000	97.10496	9.40000	97.08045			0.00	0	0
Total FRB05 SPOT									0.00	0	0
Total For FRB05									0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.22526			0.00	0	0
Total FRB08 SPOT									0.00	0	0
Total For FRB08									0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.22519			0.00	0	0
Total FRB09 SPOT									0.00	0	0
Total For FRB09									0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.24588			0.00	60,000,000	230,000,000
Total FRB10 SPOT									0.00	60,000,000	230,000,000
Total For FRB10									0.00	60,000,000	230,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.44799			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	100.46023			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.46777			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.20500	99.19867	10.20500	99.58621			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.25000	105.68487	10.25000	105.65586		2,050,000,000,000.00	0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC21 SPOT									2,050,000,000,000.00	200,000,000	100,000,000
Total For FRBC21									2,050,000,000,000.00	200,000,000	100,000,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22:On 31/01/2022 Spot Bond			2.22500	131.91883	2.22500	132.79583			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			2.18000	127.11959	2.18000	274.81231			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			2.36000	105.24722	2.36000	111.86986			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28:On 31/03/2028 Spot Bond			2.37000	103.20361	2.37000	162.56854			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			2.18000	119.78445	2.18000	219.27307			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			7.67500	107.70170	7.67500	107.67930			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			7.76300	64.15463	7.76300	63.51702			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			9.44700	41.11272	9.44700	40.20660			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.68000	39.82491	9.68000	38.88243			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	84.10138	100.00000	83.90805			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	86.26007	100.00000	86.07255			0.00	0	0

Contract 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	100.52680				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00024				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00014				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00020				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	100.06008	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	100.06008	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	100.00000				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	100.00000				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	100.05391				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	100.00000				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	100.04828	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	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 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	16.53699	100.09221	16.49601				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	100.00000				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	111.74280				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	100.00014				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	104.54921				0.00	0	0

Contract 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	100.00008				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 14/12/2018 Spot Bond			13.22500	61.59050	13.22500	61.56824				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	100.00058				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16(On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				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 FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168(On 31/01/2025 Spot Bond			3.59000	96.87923	3.59000	100.22000				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170(On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171(On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172(On 21/02/2018 Spot Bond				100.00000	0.00000	100.71836				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC173(On 30/06/2017 Spot Bond				100.00000	0.00000	101.96061				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC174(On 20/06/2018 Spot Bond				100.00000	0.00000	98.06292				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175(On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176(On 20/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177(On 06/08/2023 Spot Bond				100.00000	0.00000	101.19127				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178(On 20/09/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179(On 10/02/2016 Spot Bond				100.00000	0.00000	100.89050				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC180(On 06/08/2023 Spot Bond				100.00000	0.00000	101.17897				0.00	0	0

Contract 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	101.38856				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	100.00000				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	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	102.60632				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 14/03/2016 Spot Bond				100.00000	0.00000	100.13812				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19:On 02/04/2017 Spot Bond				100.00000	0.00000	101.69796				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				100.00000	0.00000	101.79101				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 08/04/2016 Spot Bond				100.00000	0.00000	101.83020				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	105.12100	10.00000	105.09400				0.00	0	0

Contract 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	101.49912				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	100.00000				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	101.48524				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.81228				0.00	0	900,000,000
Total FRC197 SPOT										0.00	0	900,000,000
Total For FRC197										0.00	0	900,000,000
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	101.46104				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.46502				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	101.46636				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	101.33153				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.46636				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	101.32613				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	101.04902				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	101.47956	8.75000	101.08783				0.00	0	0

Contract 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	103.92794				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	10.55054	100.00000	10.51687				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	9.63173	100.00000	9.60098				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	102.13362				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	1.75775	100.00000	1.74985				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	20.74401	100.00000	20.58831				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	100.99744				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	9.48243	100.00000	9.43981				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	26.77438	100.00000	26.57341				0.00	0	1,000,000,000
Total FRC214 SPOT										0.00	0	1,000,000,000
Total For FRC214										0.00	0	1,000,000,000
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	100.99740				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	12.50000	100.00000	12.40618				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	100.99497				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	100.94495				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	101.06848				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	101.00327				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			3.03500	99.88893	3.03500	126.13144				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	100.86669				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	100.85530				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	100.85530				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	100.71667				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	51.96296	100.00000	51.56430				0.00	0	30,000,000,000
Total FRC226 SPOT										0.00	0	30,000,000,000
Total For FRC226										0.00	0	30,000,000,000
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00008				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	100.27835				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.25352				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.56500	116.69882	3.56500	121.97848				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61500	107.27223	3.61500	121.59487				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.59500	104.88684	3.59500	121.74815				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			3.01000	101.90991	3.01000	127.26881				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			3.08000	101.26586	3.08000	134.61909				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.40585				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00011				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
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00019			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.00017			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	103.07019			0.00	0	0
Total FRC97 SPOT									0.00	0	0
Total For FRC97									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.13339			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	10.32183	100.00000	10.29627			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	34.60502	100.00000	34.51932			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	65.88071	100.00000	65.67502			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	16.78291	100.00000	16.72994			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD12 On 20/03/2018 Spot Bond			100.00000	5.93241	100.00000	5.90574			0.00	0	0
Total FRD12U SPOT									0.00	0	0
Total For FRD12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD13I On 31/12/2019 Spot Bond			100.00000	12.99499	100.00000	12.74649			0.00	0	0
Total FRD13U SPOT									0.00	0	0
Total For FRD13U									0.00	0	0
FRI15 On 14/03/2015 Spot Bond			5.15000	152.01688	5.15000	151.99567			0.00	0	0
Total FRI15 SPOT									0.00	0	0
Total For FRI15									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.72842			0.00	0	0
Total FRJ15 SPOT									0.00	0	0
Total For FRJ15									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.29679			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	102.39319			0.00	0	760,000,000
Total FRJ17 SPOT									0.00	0	760,000,000
Total For FRJ17									0.00	0	760,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.70445			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	101.06918			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.82442			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.53007			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			1.97300	83.75130	1.97300	106.48902			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.36000	104.34645	2.36000	137.14333			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.23962			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS101 On 23/01/2024 Spot Bond			10.38000	101.71316	10.38000	101.68484			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.71316	10.38000	101.68484			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	101.28995			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.50000	101.93935	2.50000	110.66626			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			2.49000	210.60624	2.49000	209.75635			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.47000	111.26076	2.47000	111.25332			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.38572			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			2.52000	209.71734	2.52000	208.86231			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.41623			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			2.44500	111.02469	2.44500	111.01734			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.56000	109.51095	2.56000	109.50336			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11€ On 26/06/2015 Spot Bond				100.00000	0.00000	99.87400			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	51.73800			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS11€ On 06/08/2015 Spot Bond				100.00000	0.00000	100.84258			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS11€ On 31/01/2038 Spot Bond			2.66500	108.46169	2.66500	107.50366			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.64000	113.76919	2.64000	260.15601			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.69000	112.10519	2.69000	258.31972			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12(On 31/01/2025 Spot Bond			2.37500	98.09866	2.37500	97.80717			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			2.72000	160.24814	2.72000	203.01933			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.30000	126.00757	2.30000	272.40742			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			2.19000	127.02647	2.19000	274.61095			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			2.91000	120.53105	2.91000	260.56381			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			2.69500	101.43555	2.69500	128.88104			0.00	0	189,600,000
Total FRS46 SPOT									0.00	0	189,600,000
Total For FRS46									0.00	0	189,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.19994			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			2.22500	132.80383	2.22500	128.73537			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.41406			0.00	1,200,000,000	300,000,000
Total FRS56 SPOT									0.00	1,200,000,000	300,000,000
Total For FRS56									0.00	1,200,000,000	300,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.64957			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.04231			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.34000	110.85151	2.34000	110.84451			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	21.83370	104.97509	21.77724			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	25.52017	101.07593	25.45637			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	18.87136	100.44759	18.82443			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	24.06233	100.76967	24.00233			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			2.01000	119.69939	2.01000	119.69282			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			2.30500	98.05141	2.30500	112.42543			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	98.66594			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			2.33500	97.78686	2.33500	112.12202			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.57479			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			2.39000	125.18116	2.39000	342.87581			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	100.89439			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.54441			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			6.21500	102.95502	6.21500	102.93774			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			7.72500	102.60571	7.72500	102.58424			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			8.12000	103.21657	8.12000	103.19388			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			8.28000	108.30464	8.28000	108.28050			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.79500	101.73016	8.79500	101.70597		187,333,500,000.00		21,300,000	960,000,000
Total FRX19 SPOT								187,333,500,000.00		21,300,000	960,000,000
Total For FRX19								187,333,500,000.00		21,300,000	960,000,000
FRX20 On 01/10/2020 Spot Bond			9.00500	100.84273	9.00500	100.81832		0.00		0	0
Total FRX20 SPOT								0.00		0	0
Total For FRX20								0.00		0	0
FRX23 On 28/02/2023 Spot Bond			9.59000	92.14570	9.59000	92.12186		0.00		0	0
Total FRX23 SPOT								0.00		0	0
Total For FRX23								0.00		0	0
FRX24 On 10/12/2024 Spot Bond			9.62000	107.51616	9.62000	107.48841		0.00		0	0
Total FRX24 SPOT								0.00		0	0
Total For FRX24								0.00		0	0
FRX26 On 01/10/2026 Spot Bond			9.96000	99.87716	9.96000	98.96354		0.00		0	500,000,000
Total FRX26 SPOT								0.00		0	500,000,000
Total For FRX26								0.00		0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.39500	96.23825	10.39500	96.21175		0.00		0	0
Total FRX31 SPOT								0.00		0	0
Total For FRX31								0.00		0	0
FRX45 On 14/04/2045 Spot Bond			10.27000	80.47386	10.27000	80.45172		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	100.00005		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	100.00006		0.00		0	0
Total FS1A4 SPOT								0.00		0	0
Total For FS1A4								0.00		0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.00004		0.00		0	0
Total FS1A5 SPOT								0.00		0	0
Total For FS1A5								0.00		0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.00005		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	100.00006			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.00011			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.60246			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.62835			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.46791			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.65172			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.67767			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.69929			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.79428			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.69085			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.79474			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			9.12000	102.61889	9.12000	102.59375			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	101.15274			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	14.25137	100.00000	14.14203			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	20.98297	100.00000	20.82198			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	11.77874	100.00000	11.68308			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	101.09250			0.00	0	0
Total GRH1A1 SPOT									0.00	0	0
Total For GRH1A1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.11520			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.15906			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.21347			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.28899			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.45964			0.00	0	20,000,000
Total GRT02 SPOT									0.00	0	20,000,000
Total For GRT02									0.00	0	20,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.41100			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.11258			0.00	1,200,000,000	300,000,000
Total GRT04 SPOT									0.00	1,200,000,000	300,000,000
Total For GRT04									0.00	1,200,000,000	300,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.21842			0.00	0	0
Total GRT05 SPOT									0.00	0	0
Total For GRT05									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.22994			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.68273			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	99.96158			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.52818			0.00	0	0
Total GSIS02 SPOT									0.00	0	0
Total For GSIS02									0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	99.86912			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	100.95385				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.42099				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	16.24670	100.00000	16.12476				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.53324				0.00	3,000,000,000	1,500,000,000
Total HILB01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For HILB01										0.00	3,000,000,000	1,500,000,000
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.14676				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.01789				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.02985				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	101.19512				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	101.16359				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0

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 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.34028				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.56349	102.19363	7.56349	98.30000				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.40033				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.56334	101.89222	8.56334	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.47753				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			9.01345	101.97059	9.01345	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.57184				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.43400			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.58715			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.64260			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	100.97889			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			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			9.15000	104.83301	9.15000	104.80754			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.26500	110.38194	8.26500	110.35765		252,909,000,000.00		30,600,000	880,600,000
Total HWAY20 SPOT								252,909,000,000.00		30,600,000	880,600,000
Total For HWAY20								252,909,000,000.00		30,600,000	880,600,000
HWAY2 On 07/12/2023 Spot Bond			2.00000	128.80960	2.00000	278.46723			0.00	0	1,600,000,000
Total HWAY23 SPOT									0.00	0	1,600,000,000
Total For HWAY23									0.00	0	1,600,000,000
HWAY2 On 07/12/2024 Spot Bond			2.00000	131.69487	2.00000	284.70475			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.57000	100.81768	9.57000	100.79208		34,140,018,000,000.00		3,567,400,000	4,131,000,000
Total HWAY34 SPOT								34,140,018,000,000.00		3,567,400,000	4,131,000,000
Total For HWAY34								34,140,018,000,000.00		3,567,400,000	4,131,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			9.57000	100.76995	9.57000	100.74435			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	99.18256	100.00000	98.91304			0.00	0	0
Total HWF01U SPOT									0.00	0	0
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	25.76827	100.00000	25.70516			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	64.92222	100.00000	64.76495			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	31.02520	100.00000	30.95004			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	22.71910	100.00000	22.66406			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	99.18256	100.00000	98.91304			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	105.12100	10.00000	105.09400			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	118.75148	1.69500	118.79989		226,646,001,240,000.00	133,321,177,200	101,186,664,700	
Total I2025 SPOT								26,646,001,240,000.00	133,321,177,200	101,186,664,700	
Total For I2025								26,646,001,240,000.00	133,321,177,200	101,186,664,700	
I2038 On 31/01/2038 Spot Bond			1.74000	126.76963	1.74000	126.76366		120,752,215,152,000.00	69,397,824,800	92,147,590,100	
Total I2038 SPOT								20,752,215,152,000.00	69,397,824,800	92,147,590,100	
Total For I2038								20,752,215,152,000.00	69,397,824,800	92,147,590,100	
I2046 On 31/03/2046 Spot Bond			1.76000	127.86641	1.76000	127.86025		147,913,250,848,000.00	84,041,619,800	135,314,159,300	
Total I2046 SPOT								17,913,250,848,000.00	84,041,619,800	135,314,159,300	
Total For I2046								17,913,250,848,000.00	84,041,619,800	135,314,159,300	
I2050 On 31/12/2050 Spot Bond			1.80000	135.68793	1.78500	136.18804		307,826,727,120,000.00	171,014,848,400	136,319,807,804	
Total I2050 SPOT								17,826,727,120,000.00	171,014,848,400	136,319,807,804	
Total For I2050								17,826,727,120,000.00	171,014,848,400	136,319,807,804	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	97.25000			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			7.56500	103.48065	7.56500	103.45955			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	100.48155			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.37849			0.00	10,200,000,000	5,795,000,000
Total IBL14 SPOT									0.00	10,200,000,000	5,795,000,000
Total For IBL14									0.00	10,200,000,000	5,795,000,000
IBL21 On 15/03/2016 Spot Bond			8.23500	104.03608	8.23500	104.01290			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			8.02000	108.21208	8.02000	108.18858			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			8.05500	103.16355	8.05500	103.14141			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	101.01093			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.85000	101.07304	1.85000	130.29104			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.29500	104.04995	2.29500	132.20423			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.76210			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	102.30852			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			8.14000	103.71838	8.14000	103.69565			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.37297			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.09563			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	100.81997			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			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			8.73000	97.62500	8.73000	97.60208			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.21500	95.35327	9.21500	95.32993		91,228,500,000.00	9,900,000	2,460,000,000	
Total IBL46 SPOT								91,228,500,000.00	9,900,000	2,460,000,000	
Total For IBL46								91,228,500,000.00	9,900,000	2,460,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.01778			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.22000	99.13769	8.22000	99.11576			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.26500	102.83209	9.26500	102.78336			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	100.89575			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.03690			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL54 On 31/07/2016 Spot Bond			7.90000	101.88223	7.90000	101.86077			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.51000	101.96129	8.51000	101.93820			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.14272			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.75652			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			7.79000	104.45413	7.79000	104.43243			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.47000	105.72897	8.47000	105.70515			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.63000	107.28728	9.63000	107.25987			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	99.83388			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.14339			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.06199			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.08411			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.10607			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00657	100.00000	0.00656				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.25874				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.22330				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			8.85500	99.09392	8.85500	99.07034				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.57054				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.58936				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			9.86000	104.24896	9.86000	98.78954				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.88311	5.00000	100.86950				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.88311	5.00000	100.86950				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.96494	5.00000	101.95126				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.88578	5.00000	100.87209				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	101.10007	4.00000	101.08901				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	103.46351	4.00000	100.72070			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	32.29925	100.00000	32.19841			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	32.16645	100.00000	32.06603			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	32.16645	100.00000	32.06603			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.71959	9.20000	106.69323			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	99.85060			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	99.85060			0.00	0	0
Total IHL02 SPOT									0.00	0	0
Total For IHL02									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.83109			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.45994	100.00000	7.44147			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.61855			0.00	0	0
Total IM1002 SPOT									0.00	0	0
Total For IM1002									0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	91.47870	100.00000	91.25000			0.00	0	0
Total IM103U SPOT									0.00	0	0
Total For IM103U									0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.98500	102.38334	8.98500	102.35865			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond				100.00000	0.00000	100.77110			0.00	0	0
Total IN09 SPOT												0.00	0	0
Total For IN09												0.00	0	0
IN191U	On	16/05/2017	Spot Bond			100.00000	14.68198	100.00000	14.64641			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	65.88071	100.00000	65.67502			0.00	0	0
Total IN253U SPOT												0.00	0	0
Total For IN253U												0.00	0	0
IN262U	On	15/01/2015	Spot Bond			100.00000	94.07216	100.00000	93.83033			0.00	0	0
Total IN262U SPOT												0.00	0	0
Total For IN262U												0.00	0	0
IN269U	On	25/07/2017	Spot Bond			100.00000	11.38625	100.00000	11.33617			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	23.02802	100.00000	22.81333			0.00	0	0
Total IN272U SPOT												0.00	0	0
Total For IN272U												0.00	0	0
IN276U	On	30/06/2021	Spot Bond			100.00000	1.13705	100.00000	1.13487			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	10.81001	100.00000	10.62112			0.00	0	0
Total IN277U SPOT												0.00	0	0
Total For IN277U												0.00	0	0
IN281U	On	28/11/2019	Spot Bond			100.00000	14.66118	100.00000	14.54483			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	82.20721	100.00000	82.02247			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	15.70014	100.00000	15.38330			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	24.06919	100.00000	23.46691			0.00	0	0
Total IN290U SPOT												0.00	0	0
Total For IN290U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA502 On 06/01/2015 Spot Bond			6.25000	99.76085	6.25000	99.65870			0.00	0	0
Total INA502 SPOT									0.00	0	0
Total For INA502									0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.25000	99.64170	6.25000	99.53980			0.00	0	0
Total INA503 SPOT									0.00	0	0
Total For INA503									0.00	0	0
INA504 On 20/01/2015 Spot Bond			6.35000	99.51524	6.35000	99.41197			0.00	0	0
Total INA504 SPOT									0.00	0	0
Total For INA504									0.00	0	0
INA505 On 27/01/2015 Spot Bond			6.35000	99.39478	6.35000	99.29176			0.00	0	0
Total INA505 SPOT									0.00	0	0
Total For INA505									0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.35000	99.27462	6.35000	99.17185			0.00	0	0
Total INA506 SPOT									0.00	0	0
Total For INA506									0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.35000	99.15474	6.35000	99.05222			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			6.40000	99.02763	6.40000	98.92457			0.00	0	0
Total INA508 SPOT									0.00	0	0
Total For INA508									0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.89897	6.45000	98.79537			0.00	0	0
Total INA509 SPOT									0.00	0	0
Total For INA509									0.00	0	0
INA511 On 10/03/2015 Spot Bond			6.45000	98.65758	6.45000	98.55449			0.00	0	0
Total INA511 SPOT									0.00	0	0
Total For INA511									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	102.14192			0.00	0	0
Total ING114 SPOT									0.00	0	0
Total For ING114									0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.06515	103.71015	11.06515	103.37209			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.06515	102.45166	11.06515	102.46167			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	99.99963				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	101.43360	6.50000	101.41578				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.44484				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.14016				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.34610				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	105.12100	10.00000	105.09400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.35953				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.88151				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.75850				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.62790				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.62098				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	96.46791				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	103.18921				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	101.21449				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.79589				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING273 On 28/02/2015 Spot Bond				100.00000	0.00000	105.52396				0.00	0	0
Total ING273 SPOT										0.00	0	0
Total For ING273										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	103.74427				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0
ING287 On 25/06/2015 Spot Bond			100.00000	54.96595	100.00000	54.54886				0.00	0	0
Total ING287 SPOT										0.00	0	0
Total For ING287										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	102.27718				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	104.40384			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.13795			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525			0.00	0	0
Total IP272U SPOT									0.00	0	0
Total For IP272U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.56391			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.47194			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.49103			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			8.74500	101.80672	8.74500	101.78279			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.70067			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.74107			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	101.76803			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.39226			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.46281			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	102.52149			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.65500	99.49900	9.65500	99.47309			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.03902			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			8.71000	104.87523	8.71000	104.85053		689,832,000,000.00		79,200,000	1,610,000,000
Total IPL6 SPOT								689,832,000,000.00		79,200,000	1,610,000,000
Total For IPL6								689,832,000,000.00		79,200,000	1,610,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.60780			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.57440			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	100.97623			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.00007			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			8.74500	100.89704	8.74500	100.87387			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.57243			0.00	80,000,000	40,000,000
Total IV015 SPOT									0.00	80,000,000	40,000,000
Total For IV015									0.00	80,000,000	40,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.34171			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017 On 31/01/2022 Spot Bond			3.38500	97.10073	3.38500	126.80229			43,801,900,000,000.00	12,940,000,000	6,470,000,000
Total IV017 SPOT									13,801,900,000,000.00	12,940,000,000	6,470,000,000
Total For IV017									13,801,900,000,000.00	12,940,000,000	6,470,000,000
IV019 On 31/03/2028 Spot Bond			3.55000	142.74559	3.55000	142.73177			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.91910			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.65378			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	101.58066			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.23563			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.84599			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			3.69500	98.44114	3.69500	99.29086			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			3.69500	98.35907	3.69500	105.57833			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.27279			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.94758			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.35000	111.36487	10.35000	111.33383			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09	On	30/04/2018	Spot Bond				100.00000	0.00000	101.57173			0.00	0	0
Total IV09 SPOT												0.00	0	0
Total For IV09												0.00	0	0
IV19A	On	31/03/2028	Spot Bond			3.65000	141.19826	3.65000	141.18422			0.00	0	0
Total IV19A SPOT												0.00	0	0
Total For IV19A												0.00	0	0
IVA502	On	08/01/2015	Spot Bond			6.25000	99.72678	6.25000	99.62470			0.00	0	0
Total IVA502 SPOT												0.00	0	0
Total For IVA502												0.00	0	0
IVA503	On	15/01/2015	Spot Bond			6.25000	99.60771	6.25000	99.50588			0.00	0	0
Total IVA503 SPOT												0.00	0	0
Total For IVA503												0.00	0	0
IVA504	On	22/01/2015	Spot Bond			6.35000	99.48079	6.35000	99.37760			0.00	0	0
Total IVA504 SPOT												0.00	0	0
Total For IVA504												0.00	0	0
IVA505	On	22/01/2015	Spot Bond			6.35000	99.48079	6.35000	99.25747			0.00	0	0
Total IVA505 SPOT												0.00	0	0
Total For IVA505												0.00	0	0
IVA506	On	05/02/2015	Spot Bond			6.35000	99.24034	6.35000	99.13764			0.00	0	0
Total IVA506 SPOT												0.00	0	0
Total For IVA506												0.00	0	0
IVA507	On	12/02/2015	Spot Bond			6.35000	99.12054	6.35000	99.01809			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			6.40000	98.99325	6.40000	98.89026			0.00	0	0
Total IVA508 SPOT												0.00	0	0
Total For IVA508												0.00	0	0
IVA509	On	26/02/2015	Spot Bond			6.45000	98.86441	6.45000	98.76089			0.00	0	0
Total IVA509 SPOT												0.00	0	0
Total For IVA509												0.00	0	0
IVA510	On	05/03/2015	Spot Bond			6.45000	98.74366	6.45000	98.64038			0.00	0	0
Total IVA510 SPOT												0.00	0	0
Total For IVA510												0.00	0	0
IVA511	On	12/03/2015	Spot Bond			6.45000	98.62319	6.45000	98.52017			0.00	0	0
Total IVA511 SPOT												0.00	0	0
Total For IVA511												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.89506			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.67637			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.41167			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.53423			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.62586			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.62568			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.43771			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.47228			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.48184			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.50093			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.41499			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.33169			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.13551			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.05814			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.71775			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.49952			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.49460			0.00	0	0
Total IVC026 SPOT									0.00	0	0
Total For IVC026									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.72685			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	101.38437			0.00	0	0
Total IVC028 SPOT									0.00	0	0
Total For IVC028									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.19959			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.01806			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.05372			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	99.84177			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	99.83746			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	99.83746			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			9.07000	104.14261	9.07000	104.80981			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	15.66465	100.00000	15.60576			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.58381	100.00000	12.52847			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.28667			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.27500	103.31953	9.27500	104.18458			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.15735			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.77800			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.13521			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.62202			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	101.15135			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.36122				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			7.54500	105.96975	7.54500	101.08373				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.02413				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.68286				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.41664				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	89.07843	100.00000	88.86481				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.15496				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	93.86760	100.00000	93.63057				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.20111				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	35.41260	100.00000	35.32681				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.88928				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	92.20903	100.00000	91.98023				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG10l On 29/01/2015 Spot Bond			100.00000	97.13359	100.00000	96.89255				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11l On 04/02/2015 Spot Bond			100.00000	90.95367	100.00000	90.73128				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12l On 18/03/2015 Spot Bond			100.00000	82.55590	100.00000	82.37285				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.15154				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.15701				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.30653				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03l On 30/10/2015 Spot Bond			100.00000	58.36492	100.00000	58.22353				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.67760				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.26391				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.51000	140.49572	8.51000	140.46339				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	100.01856				0.00	3,194,000,000	1,597,000,000
Total LBK02 SPOT										0.00	3,194,000,000	1,597,000,000
Total For LBK02										0.00	3,194,000,000	1,597,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	99.99004				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.08577			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.44412			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.89576			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.87055			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.21500	103.66317	10.21500	98.36228			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.09761			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.82000	100.07641	8.82000	100.05294		507,150,000,000.00	57,500,000	3,530,000,000	
Total LGL02 SPOT								507,150,000,000.00	57,500,000	3,530,000,000	
Total For LGL02								507,150,000,000.00	57,500,000	3,530,000,000	
LGL03 On 03/04/2018 Spot Bond			8.87000	75.24282	8.87000	98.22316		88,700,000,000,000.00	10,000,000,000	5,000,000,000	
Total LGL03 SPOT								88,700,000,000,000.00	10,000,000,000	5,000,000,000	
Total For LGL03								88,700,000,000,000.00	10,000,000,000	5,000,000,000	
LGL04 On 14/08/2020 Spot Bond			9.39500	102.25090	9.39500	102.22539		68,583,500,000.00	7,300,000	720,000,000	
Total LGL04 SPOT								68,583,500,000.00	7,300,000	720,000,000	
Total For LGL04								68,583,500,000.00	7,300,000	720,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.23545		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.21264		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			10.06500	100.86183	10.06500	100.83463		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	
Total For LHL02								0.00	0	1,040,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.23138			0.00	350,000,000	175,000,000
Total LHL03 SPOT									0.00	350,000,000	175,000,000
Total For LHL03									0.00	350,000,000	175,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.80459			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.59008			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.75559			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.95382			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.68885			0.00	0	0
Total MAQ059 SPOT									0.00	0	0
Total For MAQ059									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.30211			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	99.22225			0.00	0	0
Total MAQ061 SPOT									0.00	0	0
Total For MAQ061									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.72179			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	99.69917			0.00	0	0
Total MAQ063 SPOT									0.00	0	0
Total For MAQ063									0.00	0	0
MAQ06 On 09/03/2015 Spot Bond				100.00000	0.00000	98.66493			0.00	0	0
Total MAQ064 SPOT									0.00	0	0
Total For MAQ064									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.13181			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.02647				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.04143				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	99.75199				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.41890				0.00	1,600,000,000	450,000,000
Total MBF028 SPOT										0.00	1,600,000,000	450,000,000
Total For MBF028										0.00	1,600,000,000	450,000,000
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.84008				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.55747				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	100.08990				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.45801				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.78521				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	101.23482				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.38321				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.85446				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0

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 07/08/2016 Spot Bond				100.00000	0.00000	100.86803			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.88761			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.24511			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	89.05650	100.00000	88.84344			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	32.84934	100.00000	32.76800			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	80.39648	100.00000	80.21978			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	21.11964	100.00000	21.02677			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.86705	100.00000	20.71042			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.95457	100.00000	20.79728			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	25.53808	100.00000	25.34639			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			8.73000	102.74230	8.73000	102.71819		45,396,000,000.00		5,200,000	580,000,000
Total MBSA01 SPOT								45,396,000,000.00		5,200,000	580,000,000
Total For MBSA01								45,396,000,000.00		5,200,000	580,000,000
MBSA0 On 15/04/2019 Spot Bond			8.75000	102.21243	8.75000	102.18838		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	100.24664				0.00	0	0
Total MBSA03 SPOT										0.00	0	0
Total For MBSA03										0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	101.37647				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.57131				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	103.44337				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	103.60351				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			7.95500	102.88026	7.95500	102.85820				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			8.72000	106.40516	8.72000	106.38048				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.53000	107.06408	9.53000	107.03700				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	100.00003				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.56500	102.67137	9.56500	102.64441				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			7.71500	102.84913	7.71500	102.82762				0.00	0	2,670,000,000
Total MGL01 SPOT										0.00	0	2,670,000,000
Total For MGL01										0.00	0	2,670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.51342			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			8.88000	100.34049	8.88000	100.31654			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.01989			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.40500	107.18616	9.40500	105.70124			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.48565			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	21.65848	100.00000	21.60485			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.72678			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.58000	100.32138	8.58000	100.29823			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			7.66500	105.04437	7.66500	105.02290			0.00	0	35,000,000
Total MTN03 SPOT									0.00	0	35,000,000
Total For MTN03									0.00	0	35,000,000
MTN04 On 13/07/2017 Spot Bond			8.57000	107.99143	8.57000	107.96680		15,768,800,000,000.00	1,840,000,000	1,430,000,000	
Total MTN04 SPOT								15,768,800,000,000.00	1,840,000,000	1,430,000,000	
Total For MTN04								15,768,800,000,000.00	1,840,000,000	1,430,000,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.68856	100.89771	6.67223			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	6.77659	100.61875	6.76008			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30€ 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
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40€ 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
N4A40€ 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
N4A50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.77781			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.83978			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C50€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.91179			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68L On 14/08/2020 Spot Bond			100.00000	0.64886	100.00000	0.64729			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68L On 14/08/2020 Spot Bond			100.00000	0.64886	100.00000	0.64729			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			8.99500	96.66629	8.99500	96.64280			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK10/ On 25/07/2016 Spot Bond			7.59000	101.82529	7.59000	101.80468			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.08500	99.86040	9.08500	99.83589			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			8.85500	104.91167	8.85500	104.88656			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.64316			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.33000	104.96656	9.33000	104.94012			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.72623			0.00	0	20,000,000
Total NBK13B SPOT									0.00	0	20,000,000
Total For NBK13B									0.00	0	20,000,000
NBK14/ On 26/06/2021 Spot Bond			9.21500	100.31107	9.21500	104.82397			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.65509			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.78921			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	101.28703			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.58939			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	105.56353			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.87515			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	99.85860			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.78373			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			7.53500	104.95449	7.53500	104.93304		18,310,050,000,000.00	2,430,000,000	10,141,000,000	
Total NBK2A SPOT								18,310,050,000,000.00	2,430,000,000	10,141,000,000	
Total For NBK2A								18,310,050,000,000.00	2,430,000,000	10,141,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.11229		0.00	3,980,000,000	5,140,000,000	
Total NBK2B SPOT								0.00	3,980,000,000	5,140,000,000	
Total For NBK2B								0.00	3,980,000,000	5,140,000,000	
NBK3A On 09/09/2019 Spot Bond			8.55000	114.09884	8.55000	114.07245		132,525,000,000.00	15,500,000	1,520,000,000	
Total NBK3A SPOT								132,525,000,000.00	15,500,000	1,520,000,000	
Total For NBK3A								132,525,000,000.00	15,500,000	1,520,000,000	
NBK4 On 28/10/2024 Spot Bond			10.68500	36.80244	10.68500	36.79221		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK6A On 19/04/2015 Spot Bond			7.46500	102.38993	7.46500	102.36948		0.00	0	930,000,000	
Total NBK6A SPOT								0.00	0	930,000,000	
Total For NBK6A								0.00	0	930,000,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.51732		0.00	0	0	
Total NBK6B SPOT								0.00	0	0	
Total For NBK6B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.42584		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			7.84500	104.09957	7.84500	104.07745		0.00	0	1,880,000,000	
Total NBK9A SPOT								0.00	0	1,880,000,000	
Total For NBK9A								0.00	0	1,880,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	99.98141		0.00	0	0	
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN4: On 25/02/2015 Spot Bond				100.00000	0.00000	100.81397				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5: On 31/03/2015 Spot Bond				100.00000	0.00000	100.24442				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5: On 07/04/2015 Spot Bond				100.00000	0.00000	101.69744				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5: On 15/04/2015 Spot Bond				100.00000	0.00000	101.51857				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5: On 01/06/2015 Spot Bond				100.00000	0.00000	100.46039				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6: On 30/11/2015 Spot Bond				100.00000	0.00000	93.66174				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6: On 02/12/2015 Spot Bond				100.00000	0.00000	100.41726				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6: On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	101.19266				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	101.15748				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	90.02565				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.70335				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0

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 15/08/2017 Spot Bond				100.00000	0.00000	100.77279				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.00003				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	102.34972				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.03862				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.00000				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			9.85500	106.63912	9.85500	107.40362				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.00000				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			9.89000	105.38050	9.89000	106.24807				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.03981				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.25500	104.38927	8.25500	104.36594				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.36021				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	97.53421				0.00	0	1,000,000,000
Total NED14 SPOT										0.00	0	1,000,000,000
Total For NED14										0.00	0	1,000,000,000
NED15 On 08/04/2024 Spot Bond			9.93000	104.78880	9.93000	105.36665				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	103.63462				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.65853				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.39131				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0

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			10.06000	117.14970	10.06000	117.11794			0.00	0	1,630,000,000
Total NEDH1A SPOT									0.00	0	1,630,000,000
Total For NEDH1A									0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	104.30201			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.81082			0.00	20,000,000	50,000,000
Total NHM001 SPOT									0.00	20,000,000	50,000,000
Total For NHM001									0.00	20,000,000	50,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			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			2.20000	168.42134	2.20000	168.41120			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	96.38609	2.60000	138.71307			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.61500	107.05367	8.61500	107.02913			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.22369			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.24500	105.71648	9.24500	105.87153			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.56886			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.64847			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.53853			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0

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 22/05/2050 Spot Bond				100.00000	0.00000	100.55753			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.54615			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.44500	105.70941	9.44500	107.15592			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.55759			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.56891			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.56133			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.64500	105.70250	9.64500	105.85264			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.58416			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.57649			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.58029			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.72015			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.67411			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.59165			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.41000	113.40693	8.41000	113.38127			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.25500	118.22425	9.25500	118.19471			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.09500	172.73919	2.09500	172.72930			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			9.95000	117.90068	9.95000	117.86924			0.00	0	2,920,000,000
Total NRA028 SPOT									0.00	0	2,920,000,000
Total For NRA028									0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.74602			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.54492			0.00	0	0
Total NTC15 SPOT									0.00	0	0
Total For NTC15									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.02817			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.30837			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.52407			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.58126			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.71360			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.90228	100.00000	16.86133			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A1 On 18/10/2015 Spot Bond			100.00000	63.51351	100.00000	63.35964			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			7.55500	102.47450	7.55500	102.45362		55,907,000,000.00	7,400,000	8,867,400,000	
Total OML01 SPOT								55,907,000,000.00	7,400,000	8,867,400,000	
Total For OML01								55,907,000,000.00	7,400,000	8,867,400,000	
OML02 On 21/11/2024 Spot Bond			100.00000		0.00000	100.57132		0.00	0	0	
Total OML02 SPOT								0.00	0	0	
Total For OML02								0.00	0	0	
OML03 On 27/11/2024 Spot Bond			9.76500	102.62484	9.76500	98.66719		0.00	0	0	
Total OML03 SPOT								0.00	0	0	
Total For OML03								0.00	0	0	
OTCA2U On 31/07/2016 Spot Bond			100.00000	23.84836	100.00000	23.79059		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET01 On 13/09/2015 Spot Bond			100.00000		0.00000	95.57000		0.00	0	0	
Total PBET01 SPOT								0.00	0	0	
Total For PBET01								0.00	0	0	
PMM10 On 14/05/2015 Spot Bond			100.00000		0.00000	100.79064		0.00	0	0	
Total PMM10 SPOT								0.00	0	0	
Total For PMM10								0.00	0	0	
PMM11 On 23/01/2015 Spot Bond			100.00000		0.00000	101.13888		0.00	0	0	
Total PMM11 SPOT								0.00	0	0	
Total For PMM11								0.00	0	0	
PMM12 On 02/03/2015 Spot Bond			100.00000		0.00000	100.41437		0.00	0	500,000,000	
Total PMM12 SPOT								0.00	0	500,000,000	
Total For PMM12								0.00	0	500,000,000	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400		0.00	0	0	
Total PMM12/JIBAR SPOT								0.00	0	0	
Total For PMM12/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
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.27205				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	101.38405				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	100.03616				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	99.99352				0.00	4,200,000,000	1,400,000,000
Total PPC002 SPOT										0.00	4,200,000,000	1,400,000,000
Total For PPC002										0.00	4,200,000,000	1,400,000,000
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	101.28090				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.50500	101.47563	9.50500	106.25326				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.10093				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.13137				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.14506				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.17549				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.30625				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.33664				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.17168			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			7.93000	42.52733	7.93000	42.51824			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			6.56500	108.50792	6.56500	108.48856		938,329,012,361,000.00	142,929,019,400	691,798,072,300	
Total R158 SPOT								18,329,012,361,000.00	142,929,019,400	691,798,072,300	
Total For R158								18,329,012,361,000.00	142,929,019,400	691,798,072,300	
R158P On 15/09/2015 Spot Bond			6.63500	95.36846	6.63500	95.35127		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.73500	114.51927	6.73500	114.49832		887,698,008,402,000.00	131,803,713,200	501,775,466,900	
Total R159 SPOT								17,698,008,402,000.00	131,803,713,200	501,775,466,900	
Total For R159								17,698,008,402,000.00	131,803,713,200	501,775,466,900	
R159P On 15/09/2016 Spot Bond			6.56500	89.44686	6.56500	89.43090		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			7.96500	119.41143	8.11000	118.14376		332,257,850,403,500.00	920,559,679,900	576,373,213,500	
Total R186 SPOT								12,257,850,403,500.00	920,559,679,900	576,373,213,500	
Total For R186								12,257,850,403,500.00	920,559,679,900	576,373,213,500	
R187P On 21/12/2026 Spot Bond			7.85000	39.71028	7.85000	39.70188		0.00	0	0	
Total R187P SPOT								0.00	0	0	
Total For R187P								0.00	0	0	
R188P On 21/12/2027 Spot Bond			7.77000	37.13710	7.77000	37.12932		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			1.76000	283.44443	1.69000	284.89823		31,350,185,152,000.00	17,812,605,200	60,409,300,000	
Total R197 SPOT								11,350,185,152,000.00	17,812,605,200	60,409,300,000	
Total For R197								11,350,185,152,000.00	17,812,605,200	60,409,300,000	
R201 On 21/12/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total R201 SPOT								0.00	0	0	
Total For R201								0.00	0	0	
R202 On 07/12/2033 Spot Bond			1.69000	235.41653	1.69000	235.40565		17,620,413,876,000.00	10,426,280,400	171,552,629,000	
Total R202 SPOT								17,620,413,876,000.00	10,426,280,400	171,552,629,000	
Total For R202								17,620,413,876,000.00	10,426,280,400	171,552,629,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Spot Bond			7.79500	102.15474	7.93000	101.33242			189,741,609,890,000.00	409,203,542,000	445,782,545,800
Total R2023 SPOT									189,741,609,890,000.00	409,203,542,000	445,782,545,800
Total For R2023									189,741,609,890,000.00	409,203,542,000	445,782,545,800
R203 On 15/09/2017 Spot Bond			6.89000	105.56766	7.02000	105.22315			074,151,769,883,000.00	591,313,754,700	743,183,123,100
Total R203 SPOT									74,151,769,883,000.00	591,313,754,700	743,183,123,100
Total For R203									74,151,769,883,000.00	591,313,754,700	743,183,123,100
R2030 On 31/01/2030 Spot Bond			8.55000	98.52147	8.55000	98.49906			667,498,872,780,000.00	78,070,043,600	562,550,798,700
Total R2030 SPOT									667,498,872,780,000.00	78,070,043,600	562,550,798,700
Total For R2030									667,498,872,780,000.00	78,070,043,600	562,550,798,700
R2032 On 31/03/2032 Spot Bond			8.71500	97.76931	8.71500	97.74641			521,714,698,123,500.00	59,863,992,900	303,373,041,100
Total R2032 SPOT									521,714,698,123,500.00	59,863,992,900	303,373,041,100
Total For R2032									521,714,698,123,500.00	59,863,992,900	303,373,041,100
R2037 On 31/01/2037 Spot Bond			8.79500	100.48000	8.79500	100.45650			763,017,478,971,500.00	314,157,757,700	379,974,536,700
Total R2037 SPOT									763,017,478,971,500.00	314,157,757,700	379,974,536,700
Total For R2037									763,017,478,971,500.00	314,157,757,700	379,974,536,700
R204 On 21/12/2018 Spot Bond			7.17500	102.86502	7.30000	102.41107			211,441,472,695,000.00	308,214,839,400	344,394,578,300
Total R204 SPOT									211,441,472,695,000.00	308,214,839,400	344,394,578,300
Total For R204									211,441,472,695,000.00	308,214,839,400	344,394,578,300
R2044 On 31/01/2044 Spot Bond			8.92000	101.67616	8.92000	101.65204			292,418,800,000,000.00	144,890,000,000	243,740,000,000
Total R2044 SPOT									292,418,800,000,000.00	144,890,000,000	243,740,000,000
Total For R2044									292,418,800,000,000.00	144,890,000,000	243,740,000,000
R2048 On 28/02/2048 Spot Bond			8.90000	101.14159	8.90000	101.11726			324,214,352,550,000.00	148,788,129,500	329,708,404,500
Total R2048 SPOT									324,214,352,550,000.00	148,788,129,500	329,708,404,500
Total For R2048									324,214,352,550,000.00	148,788,129,500	329,708,404,500
R207 On 15/01/2020 Spot Bond			7.43000	102.41651	7.56500	101.83922			081,790,365,498,000.00	280,187,128,600	483,835,072,900
Total R207 SPOT									81,790,365,498,000.00	280,187,128,600	483,835,072,900
Total For R207									81,790,365,498,000.00	280,187,128,600	483,835,072,900
R208 On 31/03/2021 Spot Bond			7.56500	97.53241	7.70500	96.84309			650,144,881,452,000.00	85,941,160,800	980,391,081,600
Total R208 SPOT									650,144,881,452,000.00	85,941,160,800	980,391,081,600
Total For R208									650,144,881,452,000.00	85,941,160,800	980,391,081,600
R209 On 31/03/2036 Spot Bond			8.54500	79.09886	8.72000	77.69256			499,653,670,344,500.00	175,500,722,100	735,447,124,800
Total R209 SPOT									499,653,670,344,500.00	175,500,722,100	735,447,124,800
Total For R209									499,653,670,344,500.00	175,500,722,100	735,447,124,800
R210 On 31/03/2028 Spot Bond			1.65000	176.24457	1.65000	176.23662			66,896,099,820,000.00	40,543,090,800	58,784,173,400
Total R210 SPOT									66,896,099,820,000.00	40,543,090,800	58,784,173,400
Total For R210									66,896,099,820,000.00	40,543,090,800	58,784,173,400

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	31/01/2017	Spot Bond			1.15000	132.16291	1.15000	132.15878			10,258,920,000.00	8,920,800	25,200,918,900
Total R211 SPOT												10,258,920,000.00	8,920,800	25,200,918,900
Total For R211												10,258,920,000.00	8,920,800	25,200,918,900
R212	On	31/01/2022	Spot Bond			1.72500	137.11709	1.72500	137.11067			18,823,519,815,000.00	10,912,185,400	95,678,508,200
Total R212 SPOT												18,823,519,815,000.00	10,912,185,400	95,678,508,200
Total For R212												18,823,519,815,000.00	10,912,185,400	95,678,508,200
R213	On	28/02/2031	Spot Bond			8.43000	89.68195	8.59500	88.36257			926,222,337,122,000.00	228,496,125,400	551,182,558,400
Total R213 SPOT												926,222,337,122,000.00	228,496,125,400	551,182,558,400
Total For R213												926,222,337,122,000.00	228,496,125,400	551,182,558,400
R214	On	28/02/2041	Spot Bond			8.81000	78.55323	8.81000	78.53452			923,236,172,011,000.00	331,808,873,100	653,845,186,200
Total R214 SPOT												923,236,172,011,000.00	331,808,873,100	653,845,186,200
Total For R214												923,236,172,011,000.00	331,808,873,100	653,845,186,200
R227C	On	15/03/2015	Spot Bond			6.79500	98.49641	6.79500	98.47835			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			6.63500	95.36846	6.63500	95.35127			0.00	0	0
Total R228C SPOT												0.00	0	0
Total For R228C												0.00	0	0
R229C	On	15/03/2016	Spot Bond			6.55500	92.39393	6.55500	92.37747			0.00	0	0
Total R229C SPOT												0.00	0	0
Total For R229C												0.00	0	0
R230C	On	15/09/2016	Spot Bond			6.56500	89.44686	6.56500	89.43090			0.00	0	0
Total R230C SPOT												0.00	0	0
Total For R230C												0.00	0	0
R326C	On	21/12/2014	Spot Bond			5.78000	99.96834	5.78000	99.98417			0.00	0	0
Total R326C SPOT												0.00	0	0
Total For R326C												0.00	0	0
R327C	On	21/06/2015	Spot Bond			6.70500	96.79926	6.70500	96.78205			0.00	0	0
Total R327C SPOT												0.00	0	0
Total For R327C												0.00	0	0
R328C	On	21/12/2015	Spot Bond			6.57500	93.76890	6.57500	93.75224			0.00	0	0
Total R328C SPOT												0.00	0	0
Total For R328C												0.00	0	0
R329C	On	21/06/2016	Spot Bond			6.55500	90.81064	6.55500	90.79456			0.00	0	0
Total R329C SPOT												0.00	0	0
Total For R329C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R330C On 21/12/2016 Spot Bond			6.61500	87.82697	6.61500	87.81127				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			6.99500	84.23930	6.99500	84.22339				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			7.04500	81.27495	7.04500	81.25949				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.30500	77.82385	7.30500	77.80852				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.28500	75.13940	7.28500	75.12463				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.26500	72.56154	7.26500	72.54732				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.25500	70.05189	7.25500	70.03817				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.52500	66.63948	7.52500	66.62595				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.50500	64.29733	7.50500	64.28432				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.62500	61.50821	7.62500	61.49557				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.59500	59.36922	7.59500	59.35707				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.56500	57.32120	7.56500	57.30951				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C On 21/12/2022 Spot Bond			7.53500	55.35984	7.53500	55.34859			0.00	0	0
Total R342C SPOT									0.00	0	0
Total For R342C									0.00	0	0
R343C On 21/06/2023 Spot Bond			7.49500	53.52488	7.49500	53.51406			0.00	0	0
Total R343C SPOT									0.00	0	0
Total For R343C									0.00	0	0
R344C On 21/12/2023 Spot Bond			7.45500	51.77073	7.45500	51.76032			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			8.05000	47.26847	8.05000	47.25822			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			8.01000	45.61451	8.01000	45.60467			0.00	0	0
Total R346C SPOT									0.00	0	0
Total For R346C									0.00	0	0
R347C On 21/06/2025 Spot Bond			7.97000	44.03539	7.97000	44.02594			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			7.93000	42.52733	7.93000	42.51824			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			7.89000	41.08675	7.89000	41.07801			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			7.85000	39.71028	7.85000	39.70188			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			7.81000	38.39473	7.81000	38.38665			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			7.77000	37.13710	7.77000	37.12932			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.82783			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	100.65396				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.86349				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	101.66393				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.28642				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	22.25325	100.00000	22.19934				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.93555	100.00000	9.91148				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	21.72947	100.00000	21.67567				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	59.48517	100.00000	59.22359				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	30.32006	100.00000	30.08217				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.53396	100.00000	20.26714				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	9.61751	100.00000	9.55482				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	16.89858	100.00000	16.67900				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF04I On 04/10/2018 Spot Bond			100.00000	12.06332	100.00000	11.95189				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	12.09204	100.00000	11.93490				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.90629				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.23292				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.35479				0.00	0	800,000,000
Total RDFB03 SPOT										0.00	0	800,000,000
Total For RDFB03										0.00	0	800,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.53087				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.55784				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	99.96600				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.47217				0.00	0	0
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.51840				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.52246				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.95711				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.50095			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	101.00803			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.27221			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.29380			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.49883			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.30220			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.51563			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.32304			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	82.86363			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	82.77419			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	86.99121			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	85.64308				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	99.79837				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	80.66530				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	91.37949				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	106.87505	12.35000	106.84025				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	14.46091	100.00000	14.42588				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.42038				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.64933				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	99.97786				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.72491	100.00000	3.71569				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	25.27781	100.00000	25.21657				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	37.26306	100.00000	37.17279				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08 On 30/04/2020 Spot Bond			100.00000	13.02698	100.00000	13.01101			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	31.15519	100.00000	31.07971			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	101.50466			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	79.13875			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			9.00500	106.27919	9.00500	106.25347		63,035,000,000.00	7,000,000	830,000,000	
Total RW21 SPOT								63,035,000,000.00	7,000,000	830,000,000	
Total For RW21								63,035,000,000.00	7,000,000	830,000,000	
RW23 On 10/12/2023 Spot Bond			9.18000	102.31955	9.18000	102.29433		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			9.82500	86.57126	9.82500	103.48528		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.40813		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			7.93500	105.89824	7.93500	105.87548		0.00	0	1,150,000,000	
Total SBK12 SPOT								0.00	0	1,150,000,000	
Total For SBK12								0.00	0	1,150,000,000	
SBK12 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.64014		0.00	80,000,000	40,000,000	
Total SBK13 SPOT								0.00	80,000,000	40,000,000	
Total For SBK13								0.00	80,000,000	40,000,000	
SBK14 On 01/12/2017 Spot Bond			9.07000	102.06559	9.07000	102.04072		0.00	0	0	
Total SBK14 SPOT								0.00	0	0	
Total For SBK14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.28675				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.41579				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	101.20817				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.36776				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.34397				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.52748				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.21500	101.75759	7.21500	101.73806				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			8.80000	100.56243	8.80000	100.53864				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			8.02500	107.44965	8.02500	107.42631				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	107.49638	7.96000	107.47321				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			7.81500	107.60076	7.81500	107.57798				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.42000	101.82854	8.42000	101.80534				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN34 On 15/09/2015 Spot Bond			7.96000	107.49638	7.96000	107.47321				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			8.09500	107.39937	8.09500	107.37583				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.14175				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.73556				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			8.07000	104.24814	8.07000	104.22535				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.70391				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	99.99972				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	103.82829				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			9.17500	104.83972	9.17500	104.81402				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			10.01000	101.30302	10.01000	101.27569				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.80292				0.00	380,000,000	2,120,000,000
Total SBS21 SPOT										0.00	380,000,000	2,120,000,000
Total For SBS21										0.00	380,000,000	2,120,000,000
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.80119				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.79801				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.90434				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			8.88000	100.66177	8.88000	100.63762			387,168,000,000.00		43,600,000	750,000,000
Total SBS25 SPOT									387,168,000,000.00		43,600,000	750,000,000
Total For SBS25									387,168,000,000.00		43,600,000	750,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	17.04177	100.00000	17.00426				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.47000	107.39863	9.47000	107.37162				0.00	0	2,500,000,000
Total SBS27 SPOT										0.00	0	2,500,000,000
Total For SBS27										0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.31001				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.98000	99.20856	8.98000	99.18462				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			10.02000	88.40297	10.02000	88.37911				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	100.19672				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.76000	100.46722	9.76000	100.44092				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.05414				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.05575				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.91000	101.40995	9.91000	103.76207			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			9.40500	96.84438	9.40500	96.81980			0.00	0	180,000,000
Total SBS4 SPOT									0.00	0	180,000,000
Total For SBS4									0.00	0	180,000,000
SBS9 On 07/07/2016 Spot Bond			7.73500	110.49366	7.73500	110.47088		36,973,300,000,000.00	4,780,000,000	6,248,200,000	
Total SBS9 SPOT								16,973,300,000,000.00	4,780,000,000	6,248,200,000	
Total For SBS9								16,973,300,000,000.00	4,780,000,000	6,248,200,000	
SBSI11 On 07/12/2023 Spot Bond			2.30000	126.00757	2.30000	272.40742			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.79500	102.43474	1.79500	130.43658		6,426,100,000,000.00	3,580,000,000	2,645,000,000	
Total SBSI12 SPOT								6,426,100,000,000.00	3,580,000,000	2,645,000,000	
Total For SBSI12								6,426,100,000,000.00	3,580,000,000	2,645,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	22.12814	100.00000	21.95453			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	101.42862			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	21.39164	100.00000	21.33867			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				165.06768	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.42000	114.82248	2.42000	128.79476			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	101.43360	6.50000	101.41578			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.42933			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	99.86004			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.24395			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			9.05000	99.19792	9.05000	99.17393			0.00	0	300,000,000
Total SHS05 SPOT									0.00	0	300,000,000
Total For SHS05									0.00	0	300,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.00677			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.79050			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	22.77427	100.00000	22.71910			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS11 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.21149			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	84.00476	100.00000	83.75549			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.13329			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	25.83154	100.00000	25.76827			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	32.92534	100.00000	32.82142			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	30.52168	100.00000	30.42427			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.36000	104.76871	9.36000	104.63643			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.42716			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.90699			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			7.98500	105.89306	7.98500	105.87053			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			8.90000	101.86488	8.90000	102.41805		890,000,000,000.00		100,000,000	50,000,000
Total SLI3 SPOT								890,000,000,000.00		100,000,000	50,000,000
Total For SLI3								890,000,000,000.00		100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01 On 15/09/2017 Spot Bond			8.42000	101.82854	8.42000	101.80534			505,200,000,000.00	60,000,000	3,320,000,000
Total SNT01 SPOT									505,200,000,000.00	60,000,000	3,320,000,000
Total For SNT01									505,200,000,000.00	60,000,000	3,320,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.64097			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.82126			0.00	0	530,000,000
Total SPDA3 SPOT									0.00	0	530,000,000
Total For SPDA3									0.00	0	530,000,000
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.12127			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.61505			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.63161			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.87340			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			8.12000	101.98186	8.12000	101.95968			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.38103			0.00	0	985,500,000
Total SSA02 SPOT									0.00	0	985,500,000
Total For SSA02									0.00	0	985,500,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.63714			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.39904			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.25500	96.55661	9.25500	96.53262			278,575,500,000.00	30,100,000	350,000,000
Total SSA06 SPOT									278,575,500,000.00	30,100,000	350,000,000
Total For SSA06									278,575,500,000.00	30,100,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	100.46886			0.00	1,200,000,000	300,000,000
Total SSN001 SPOT									0.00	1,200,000,000	300,000,000
Total For SSN001									0.00	1,200,000,000	300,000,000
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	99.85174			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	101.23076			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.31300	89.57119	9.31300	89.54880			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			8.80500	91.79867	8.80500	91.77694			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 21/12/2014 Spot Bond			7.02000	99.96154	7.02000	99.98077			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.82500	96.84273	8.82500	96.82000			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.08062			0.00	800,000,000	200,000,000
Total SSN008 SPOT									0.00	800,000,000	200,000,000
Total For SSN008									0.00	800,000,000	200,000,000
SSN00: On 15/09/2017 Spot Bond			8.20000	102.35565	8.20000	102.33293			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			2.44500	110.60287	2.44500	111.01734			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.25000	100.54213	8.25000	99.18476			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.22500	100.59913	8.22500	100.57688			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN017 On 21/12/2026 Spot Bond			9.87000	104.42945	9.87000	104.40182			0.00	0	2,500,000,000
Total SSN017 SPOT									0.00	0	2,500,000,000
Total For SSN017									0.00	0	2,500,000,000
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.39883			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			9.94500	78.72719	9.94500	78.70608			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	101.33421			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN025 On 04/03/2019 Spot Bond				100.00000	0.00000	100.40021			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	101.35548			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	99.85456			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN028 On 16/10/2019 Spot Bond				100.00000	0.00000	101.51528			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	100.35850			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.62434	0.00000	99.23714			0.00	0	0
Total SY1138 SPOT									0.00	0	0
Total For SY1138									0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total SY1186 SPOT									0.00	0	0
Total For SY1186									0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	99.08641			0.00	0	0
Total SY1192 SPOT									0.00	0	0
Total For SY1192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	99.01503			0.00	0	0
Total SY1196 SPOT									0.00	0	0
Total For SY1196									0.00	0	0
SY1199 On 24/02/2015 Spot Bond				100.00000	0.00000	98.89851			0.00	0	0
Total SY1199 SPOT									0.00	0	0
Total For SY1199									0.00	0	0
SY1200 On 18/12/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1200 SPOT									0.00	0	0
Total For SY1200									0.00	0	0
SY1201 On 06/01/2015 Spot Bond				100.00000	0.00000	99.74345			0.00	0	0
Total SY1201 SPOT									0.00	0	0
Total For SY1201									0.00	0	0
SY1202 On 08/01/2015 Spot Bond				100.00000	0.00000	99.70918			0.00	0	0
Total SY1202 SPOT									0.00	0	0
Total For SY1202									0.00	0	0
SY1204 On 08/01/2015 Spot Bond				100.00000	0.00000	99.70846			0.00	0	0
Total SY1204 SPOT									0.00	0	0
Total For SY1204									0.00	0	0
SY1205 On 09/03/2015 Spot Bond				100.00000	0.00000	98.67073			0.00	0	0
Total SY1205 SPOT									0.00	0	0
Total For SY1205									0.00	0	0
SY1207 On 10/03/2015 Spot Bond				100.00000	0.00000	98.65248			0.00	0	0
Total SY1207 SPOT									0.00	0	0
Total For SY1207									0.00	0	0
SY1208 On 21/01/2015 Spot Bond				100.00000	0.00000	99.48649			0.00	0	0
Total SY1208 SPOT									0.00	0	0
Total For SY1208									0.00	0	0
SY1209 On 19/01/2015 Spot Bond				100.00000	0.00000	99.52054			0.00	0	0
Total SY1209 SPOT									0.00	0	0
Total For SY1209									0.00	0	0
SY1211 On 17/03/2015 Spot Bond				100.00000	0.00000	98.53304			0.00	0	0
Total SY1211 SPOT									0.00	0	0
Total For SY1211									0.00	0	0
SY1212 On 20/01/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959		620,000,000,000,000.00	46,200,000,000	45,200,000,000	
Total SY1212 SPOT								620,000,000,000,000.00	46,200,000,000	45,200,000,000	
Total For SY1212								620,000,000,000,000.00	46,200,000,000	45,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ18 On 30/09/2015 Spot Bond			7.02500	106.88908	7.02500	106.86881			0.00	0	280,000,000
Total SZ18 SPOT									0.00	0	280,000,000
Total For SZ18									0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.72000	103.98338	8.72000	103.95901			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	39.62717	100.00000	39.53117			0.00	0	500,000,000
Total TF108U SPOT									0.00	0	500,000,000
Total For TF108U									0.00	0	500,000,000
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.20298			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.93795			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.40093			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.56448			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	100.00007			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	100.00010			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.58222			0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.05172			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			7.98500	104.53845	7.98500	104.51621			0.00	0	0
Total TFS84 SPOT									0.00	0	0
Total For TFS84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.27368			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.30780			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.35263	7.83000	103.33106			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.25490			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.29756			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	103.40104			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.25490			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.29756			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	83.45684	7.16000	103.04676			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.38114			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.37431			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.53787			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.51574				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	102.18295				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.10676				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.25319				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.30780				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.73683	8.73000	103.61646				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.24807				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.29756				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			8.77000	95.61504	8.77000	101.67567				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.25279				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.31288				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.38455				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.36579				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.37468				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.53447				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.52765				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	95.29926				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.06441				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.07118				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.05853				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.61919				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.63988				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			9.16500	101.59069	9.16500	102.56481				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.50602				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.52937				0.00	0	1,409,000,000
Total TH12A5 SPOT										0.00	0	1,409,000,000
Total For TH12A5										0.00	0	1,409,000,000
TH12A6 On 21/08/2019 Spot Bond			9.07500	104.65060	9.07500	98.95371				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.69360				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.55935				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75955				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.61255				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.02566				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	100.82714				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	101.31461				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A1 On 18/04/2036 Spot Bond			101.06155	6.78172	101.06155	6.76514				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 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
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	101.35725				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	101.29348				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	101.46975				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	102.18972				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.57375				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	101.28885				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.30602				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.28885				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.30602				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.31461				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.27855				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.30602				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.40043				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.40043			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.40043			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	101.53769			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.57200			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.52912			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	102.21429			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.25705			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	102.23995			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			7.69500	103.18722	7.69500	103.16605			0.00	0	630,000,000
Total TL15 SPOT									0.00	0	630,000,000
Total For TL15									0.00	0	630,000,000
TL20 On 22/02/2020 Spot Bond			9.51500	91.11404	9.51500	91.06023			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			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			7.95000	104.28237	7.95000	104.25991		31,005,000,000.00		3,900,000	29,310,000,000
Total TN17 SPOT								31,005,000,000.00		3,900,000	29,310,000,000
Total For TN17								31,005,000,000.00		3,900,000	29,310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			9.38500	107.64118	9.38500	107.61391			225,709,250,000.00	24,050,000	20,310,158,000
Total TN20 SPOT									225,709,250,000.00	24,050,000	20,310,158,000
Total For TN20									225,709,250,000.00	24,050,000	20,310,158,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.24751	100.00000	1.24361			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.63500	108.22148	9.63500	108.19336			0.00	0	11,500,000,000
Total TN23 SPOT									0.00	0	11,500,000,000
Total For TN23									0.00	0	11,500,000,000
TN25 On 19/08/2025 Spot Bond			9.79500	101.30333	9.79500	101.27700			0.00	0	17,060,000,000
Total TN25 SPOT									0.00	0	17,060,000,000
Total For TN25									0.00	0	17,060,000,000
TN27 On 14/11/2027 Spot Bond			9.88000	93.88273	9.88000	93.85773			506,844,000,000.00	51,300,000	8,510,000,000
Total TN27 SPOT									506,844,000,000.00	51,300,000	8,510,000,000
Total For TN27									506,844,000,000.00	51,300,000	8,510,000,000
TN30 On 09/10/2030 Spot Bond			10.25000	111.46682	10.25000	104.03918			0.00	0	2,500,000,000
Total TN30 SPOT									0.00	0	2,500,000,000
Total For TN30									0.00	0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.72000	110.02065	10.72000	102.41257			32,160,000,000,000.00	3,000,000,000	1,500,000,000
Total TN40 SPOT									32,160,000,000,000.00	3,000,000,000	1,500,000,000
Total For TN40									32,160,000,000,000.00	3,000,000,000	1,500,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000	0.00000	0.00000	100.23820			0.00	0	1,307,500,000
Total TNF16 SPOT									0.00	0	1,307,500,000
Total For TNF16									0.00	0	1,307,500,000
TNF18 On 22/08/2018 Spot Bond			100.00000	0.00000	0.00000	101.07665			0.00	2,400,000,000	2,400,000,000
Total TNF18 SPOT									0.00	2,400,000,000	2,400,000,000
Total For TNF18									0.00	2,400,000,000	2,400,000,000
TORQ2 On 15/04/2022 Spot Bond			100.00000	0.00000	0.00000	100.72722			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	0.00000	100.74530			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	0.00000	100.74713			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.83616			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.02068			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.74624			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.59201			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.12100	10.00000	105.09400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	101.54470			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.57625			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	101.38435			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.47504			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.78606	10.00000	99.75935			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.79139	9.75000	99.76534			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.79556	100.00000	9.77029			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.13831			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.14664			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.15126			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.15219			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.17799			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.23453			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.80571	100.00000	13.74500			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSP15€ On 22/01/2015 Spot Bond				100.00000	0.00000	99.48792			0.00	0	0
Total TSP156 SPOT									0.00	0	0
Total For TSP156									0.00	0	0
TSP15€ On 05/02/2015 Spot Bond				100.00000	0.00000	99.13750			0.00	0	0
Total TSP158 SPOT									0.00	0	0
Total For TSP158									0.00	0	0
TSP16€ On 19/02/2015 Spot Bond				100.00000	0.00000	97.81185			0.00	0	0
Total TSP160 SPOT									0.00	0	0
Total For TSP160									0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.63908			0.00	0	0
Total TSP161 SPOT									0.00	0	0
Total For TSP161									0.00	0	0
TSP16€ On 19/03/2015 Spot Bond				100.00000	0.00000	98.40566			0.00	0	0
Total TSP163 SPOT									0.00	0	0
Total For TSP163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	98.15922				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	97.91560				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	97.18552				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	96.91941				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	99.70641				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	96.29482				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	96.10525				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.81027				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	95.49848				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	95.22181				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	96.71869				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.81725				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	95.61274				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	94.15992				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	93.72046				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	93.33933				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.23371	100.00000	13.20165				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	96.11884	100.00000	95.87426				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06U On 09/04/2015 Spot Bond			100.00000	84.40367	100.00000	83.63636				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06U On 12/01/2015 Spot Bond				100.00000	0.00000	101.20514				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06U On 19/01/2015 Spot Bond				100.00000	0.00000	102.87852				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07U On 14/01/2015 Spot Bond				100.00000	0.00000	102.57178				0.00	0	0
Total TWC070 SPOT										0.00	0	0
Total For TWC070										0.00	0	0
TWC07U On 16/01/2015 Spot Bond				100.00000	0.00000	102.49520				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07U On 21/01/2015 Spot Bond				100.00000	0.00000	102.37923				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0

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 10/02/2015 Spot Bond				100.00000	0.00000	101.28836			0.00	0	0
Total TWC073 SPOT									0.00	0	0
Total For TWC073									0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.00000	0.00000	100.47587			0.00	0	0
Total TWC075 SPOT									0.00	0	0
Total For TWC075									0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.45824			0.00	0	0
Total TWC076 SPOT									0.00	0	0
Total For TWC076									0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.44062			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	80.93126	100.00000	100.00000			0.00	0	0
Total TWC078 SPOT									0.00	0	0
Total For TWC078									0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.50826			0.00	0	0
Total TWCJ14 SPOT									0.00	0	0
Total For TWCJ14									0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.49541			0.00	0	0
Total TWCJ15 SPOT									0.00	0	0
Total For TWCJ15									0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.51632			0.00	0	0
Total TWCM14 SPOT									0.00	0	0
Total For TWCM14									0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.45226			0.00	0	0
Total TWCM15 SPOT									0.00	0	0
Total For TWCM15									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.10500	110.70542	9.10500	110.67819			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	99.87986			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.58547			0.00	0	0
Total VKC05 SPOT									0.00	0	0
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.86033			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	100.88755			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	100.88875			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	99.86754			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	99.86384			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00243	100.00000	0.00240			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			7.12500	107.99975	7.12500	107.97886			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			1.64000	241.38652	1.64000	241.37581			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.88500	101.51285	6.88500	101.49425			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.52000	103.84475	7.52000	103.82357		1,504,000,000,000.00		200,000,000	4,800,000,000
Total WSP2 SPOT								1,504,000,000,000.00		200,000,000	4,800,000,000
Total For WSP2								1,504,000,000,000.00		200,000,000	4,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.85500	104.82712	7.85500	104.80481			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			8.19000	104.10538	8.19000	104.08230			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.24500	104.32157	8.24500	104.29828			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			6.51500	96.71038	6.51500	96.69354			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.44500	94.92283	6.44500	94.90629			0.00	0	0
Total Z020 SPOT									0.00	0	0
Total For Z020									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.51500	96.69354	6.51500	96.67669			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.24500	71.22483	7.24500	71.21082			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	56.46162	100.00000	56.35450			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	29.88585	100.00000	29.82914			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									41,067,428,645,894,000.00	028,079,994,500	365,151,035,104
Total for SPOT :									41,067,428,645,894,000.00	028,079,994,500	365,151,035,104
Total Futures									41 067 429 030 235 700.00	028,079,998,789	365,151,454,812
Total Options									64 275.75	53	34,866
Grand Total:									41,067,429,030,300,000.00	028,079,998,842	365,151,489,678