



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: 28/05/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			125.65542	125.65542	125.60926	125.60926			0.00	0	0
EL28 On 05/11/2015 Bond Future			126.15669	126.15669	126.11327	126.11327			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			619.26000	0.61926	665,420		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			609.26000	0.60926	655,420		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			599.26000	0.59926	645,420		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			876.73000	0.87673	833,310		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			886.73000	0.88673	843,310		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			896.73000	0.89673	853,310		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	06/08/2015	Bond Future			9.77548	83.90623	9.75091	84.08264			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.86202	81.48146	9.83636	81.66294			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.94712	82.87101	9.92086	83.05397			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			1,023.09000	1.02309	1,199,500		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			1,169.89000	1.16989	1,346,300		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			1,096.44000	1.09644	1,272,850		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	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,191.21000	6.19121	6,372,690		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,349.77000	6.34977	6,531,250		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,270.44000	6.27044	6,451,920		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			480.36000	0.48036	297,400		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			549.47000	0.54947	366,510		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			618.49000	0.61849	435,530		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,396
I2025	On	06/08/2015	Bond Future			120.43288	120.43288	120.76153	120.76153			0.00	0	16
I2025	On	05/11/2015	Bond Future			122.38831	122.38831	122.72571	122.72571			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			228.47000	0.22847	557,120		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			238.47000	0.23847	567,120		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			248.47000	0.24847	577,120		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			284.29000	0.28429	621,690		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			264.29000	0.26429	601,690		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			274.29000	0.27429	611,690		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	06/08/2015	Bond Future			125.44787	125.44787	125.40197	125.40197			0.00	0	3,627
I2038	On	05/11/2015	Bond Future			127.48480	127.48480	127.44170	127.44170			0.00	0	0
Total I2038 Future												0.00	0	3,627
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			2,588.03000	2.58803	2,542,130		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			2,598.03000	2.59803	2,552,130		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			2,608.03000	2.60803	2,562,130		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			6,568.30000	6.56830	6,525,200		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			6,548.30000	6.54830	6,505,200		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			6,558.30000	6.55830	6,515,200		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	3,627
I2046	On	06/08/2015	Bond Future			126.54289	126.54289	127.19732	127.19732			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			127.19930	127.19930	127.86804	127.86804			0.00	0	0
Total I2046 Future												0.00	0	5,722
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			1,792.68000	1.79268	2,447,110		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			1,802.68000	1.80268	2,457,110		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			1,812.68000	1.81268	2,467,110		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			5,121.96000	5.12196	5,790,700		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			5,131.96000	5.13196	5,800,700		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			5,141.96000	5.14196	5,810,700		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,722
I2050	On	06/08/2015	Bond Future			134.77278	134.77278	134.72309	134.72309			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			136.96102	136.96102	136.91432	136.91432			0.00	0	0
Total I2050 Future												0.00	0	3,821
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/08/2015	Bond Future	136.99	Put			2,266.91000	2.26691	2,217,220		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			2,276.91000	2.27691	2,227,220		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			2,286.91000	2.28691	2,237,220		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	144.99	Put			8,075.68000	8.07568	8,028,980		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			8,085.68000	8.08568	8,038,980		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			8,095.68000	8.09568	8,048,980		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	3,821
R186	On	06/08/2015	Bond Future			8.22515	118.05602	8.19510	118.29984		9.39	0.00	0	40,747
R186	On	05/11/2015	Bond Future			8.28123	119.97301	8.24964	120.22414		9.27	0.00	0	500
R186	On	04/02/2016	Bond Future			8.33121	116.71986	8.29873	116.97289		9.06	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.36949	118.82032	8.33500	119.08380		9.06	0.00	0	0
Total R186 Future												0.00	0	46,759
R186	On	06/08/2015	Bond Future	8.55	Call			3,702.53000	3.70253	3,515,840	9.57	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			866.91000	0.86691	924,040	9.57	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.90	Call			5,875.19000	5.87519	5,656,060	9.79	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			334.86000	0.33486	359,550	9.79	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.45	Call			3,152.73000	3.15273	2,978,880	9.51	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1,106.47000	1.10647	1,176,440	9.51	0.00	0	4,229
R186	On	06/08/2015	Bond Future	8.46	Call			3,205.91000	3.20591	3,030,700	9.52	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1,080.38000	1.08038	1,148,990	9.52	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Call			3,422.62000	3.42262	3,242,160	9.54	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			980.75000	0.98075	1,044,110	9.54	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.00	Call			1,252.32000	1.25232	1,149,330	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,852.36000	2.85236	2,993,190	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			1,221.66000	1.22166	1,120,320	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,904.51000	2.90451	3,046,990	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			1,283.49000	1.28349	1,178,850	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,800.79000	2.80079	2,939,970	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.05	Call			1,412.80000	1.41280	1,301,550	9.32	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			2,599.95000	2.59995	2,732,520	9.32	0.00	0	0
R186	On	06/08/2015	Bond Future	7.65	Call			462.32000	0.46232	411,330	9.18	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			5,008.45000	5.00845	5,201,280	9.18	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			632.26000	0.63226	567,990	9.21	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			4,326.57000	4.32657	4,506,120	9.21	0.00	0	0

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	05/11/2015	Bond Future	9.00	Put			954.13000	0.95413	1,001,460	9.61	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.22	Call			2,844.33000	2.84433	2,711,430	9.26	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,080.64000	3.08064	3,198,870	9.26	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.45	Put			2,246.48000	2.24648	2,340,500	9.36	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.24	Call			2,923.02000	2.92302	2,787,960	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,999.81000	2.99981	3,115,880	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,962.99000	2.96299	2,826,840	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,960.13000	2.96013	3,075,110	9.27	0.00	0	8,690
R186	On	05/11/2015	Bond Future	9.00	Call			6,724.25000	6.72425	6,520,450	9.61	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			3,003.26000	3.00326	2,866,040	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,920.82000	2.92082	3,034,730	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			3,380.38000	3.38038	3,233,580	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Put			2,585.09000	2.58509	2,689,420	9.31	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			3,826.84000	3.82684	3,669,730	9.36	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,208.28000	1.20828	1,141,990	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,590.87000	7.59087	7,777,610	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,169.40000	1.16940	1,104,690	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,719.95000	7.71995	7,908,270	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,188.73000	1.18873	1,123,230	8.81	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,655.26000	7.65526	7,842,790	8.81	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,945.24000	7.94524	8,127,600	8.83	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			4,174.89000	4.17489	4,034,120	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,213.16000	4.21316	4,335,870	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			4,214.11000	4.21411	4,072,570	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,175.87000	4.17587	4,297,810	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			4,253.05000	4.25305	4,110,740	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,138.36000	4.13836	4,259,530	9.10	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,802.86000	1.80286	1,721,740	8.83	0.00	0	0
Total R186 Option												0.00	0	48,260
Total For R186												0.00	0	95,019
R197	On	06/08/2015	Bond Future			289.73416	289.73416	290.04361	290.04361			0.00	0	978
R197	On	05/11/2015	Bond Future			294.43770	294.43770	294.76008	294.76008			0.00	0	0
Total R197 Future												0.00	0	978
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			2,053.61000	2.05361	1,744,160		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			2,043.61000	2.04361	1,734,160		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			2,033.61000	2.03361	1,724,160		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			249.92000	0.24992	572,300		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			229.92000	0.22992	552,300		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			239.92000	0.23992	562,300		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	978
R202	On	06/08/2015	Bond Future			236.78879	236.78879	237.38345	237.38345			0.00	0	54,173
R202	On	05/11/2015	Bond Future			240.63289	240.63289	241.24344	241.24344			0.00	0	0
Total R202 Future												0.00	0	54,173
R202	On	06/08/2015	Bond Future	240.01	Put			2,626.55000	2.62655	3,221,210		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			2,606.55000	2.60655	3,201,210		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			2,616.55000	2.61655	3,211,210		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			4,756.56000	4.75656	5,367,110		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			4,766.56000	4.76656	5,377,110		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			4,746.56000	4.74656	5,357,110		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	54,173
R2023	On	06/08/2015	Bond Future			8.06119	101.73277	8.03100	101.89945		7.14	178,032,347.50	1,750	19,027
R2023	On	05/11/2015	Bond Future			8.12596	99.46088	8.09388	99.63304		7.34	0.00	0	0
R2023	On	04/02/2016	Bond Future			8.18654	101.15664	8.15329	101.32983		7.03	0.00	0	0
Total R2023 Future												178,032,347.50	1,750	19,027
R2023	On	06/08/2015	Bond Future	9.07	Call			5,604.96000	5.60496	5,443,930	7.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			67.10000	0.06710	72,750	7.63	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			1,946.78000	1.94678	1,832,280	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			800.12000	0.80012	852,300	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			1,982.21000	1.98221	1,866,710	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			781.10000	0.78110	832,280	7.26	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,017.94000	2.01794	1,901,450	7.27	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			762.43000	0.76243	812,620	7.27	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,240.97000	2.24097	2,328,500	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,705.84000	1.70584	1,620,440	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,211.84000	2.21184	2,298,600	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,731.29000	1.73129	1,645,120	7.34	0.00	0	0

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	05/11/2015	Bond Future	8.01	Put			2,183.23000	2.18323	2,269,220	7.34	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			1,680.88000	1.68088	1,596,250	7.34	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			2,019.25000	2.01925	1,935,690	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,770.01000	2.77001	2,859,640	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,971.09000	1.97109	1,888,780	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,827.21000	2.82721	2,918,090	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,994.92000	1.99492	1,911,980	7.03	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,798.34000	2.79834	2,888,590	7.03	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												178,032,347.50	1,750	19,938
R203	On	06/08/2015	Bond Future			7.26663	105.22905	7.23494	105.29036		2.34	0.00	0	17,001
R203	On	05/11/2015	Bond Future			7.35548	102.77169	7.31753	102.83685		2.04	0.00	0	0
R203	On	04/02/2016	Bond Future			7.43603	104.52412	7.39300	104.58838		1.51	0.00	0	0
Total R203 Future												0.00	0	17,001
R203	On	06/08/2015	Bond Future	6.74	Call			106.76000	0.10676	94,010	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,070.40000	1.07040	1,118,960	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			110.50000	0.11050	97,410	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,054.55000	1.05455	1,102,770	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			114.34000	0.11434	100,910	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			1,038.81000	1.03881	1,086,690	2.29	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,250.04000	1.25004	1,196,320	2.43	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			87.74000	0.08774	95,330	2.43	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			24.82000	0.02482	21,640	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,303.87000	2.30387	2,365,850	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			23.29000	0.02329	20,280	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,337.72000	2.33772	2,399,870	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			24.04000	0.02404	20,950	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,320.78000	2.32078	2,382,850	1.94	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			431.88000	0.43188	403,050	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			630.87000	0.63087	666,300	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			418.22000	0.41822	389,970	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			647.18000	0.64718	683,190	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			425.02000	0.42502	396,480	1.51	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			638.99000	0.63899	674,710	1.51	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	22,001
R2030	On	06/08/2015	Bond Future			8.63768	95.04532	8.61287	95.24085			0.00	0	9,690
R2030	On	05/11/2015	Bond Future			8.69446	96.58966	8.66854	96.79098			0.00	0	0
Total R2030 Future												0.00	0	9,690
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2015	Bond Future	7.76	Put			7,080.16000	7.08016	7,275,690		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			7,254.90000	7.25490	7,450,430		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			7,167.48000	7.16748	7,363,010		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			1,403.23000	1.40323	1,604,550		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			1,323.87000	1.32387	1,525,190		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			1,244.60000	1.24460	1,445,920		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	9,690
R2032	On	06/08/2015	Bond Future			8.73470	98.79253	8.70475	99.04520			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.79291	96.24154	8.76173	96.50098			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.84642	97.88287	8.81451	98.14488			0.00	0	0
Total R2032 Future												0.00	0	1,579
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,753.73000	1.75373	2,006,400		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			1,667.00000	1.66700	1,919,670		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			1,840.57000	1.84057	2,093,240		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			6,670.08000	6.67008	6,929,520		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			6,578.22000	6.57822	6,837,660		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,762.06000	6.76206	7,021,500		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			865.51000	0.86551	1,127,520		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,032.45000	1.03245	1,294,460		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			948.93000	0.94893	1,210,940		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	1,579
R2037	On	06/08/2015	Bond Future			8.83899	97.03540	8.81419	97.26658			0.00	0	33,382
R2037	On	05/11/2015	Bond Future			8.89290	98.61207	8.86710	98.84980			0.00	0	0
R2037	On	04/02/2016	Bond Future			8.94374	96.03609	8.91740	96.27599			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future												0.00	0	33,382
R2037	On	06/08/2015	Bond Future	8.76	Put			508.17000	0.50817	739,350		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			696.77000	0.69677	927,950		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			602.40000	0.60240	833,580		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			8,447.62000	8.44762	8,685,350		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			8,658.21000	8.65821	8,895,940		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			8,552.83000	8.55283	8,790,560		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			1,546.81000	1.54681	1,786,710		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			1,453.32000	1.45332	1,693,220		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			1,640.43000	1.64043	1,880,330		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	33,382
R204	On	06/08/2015	Bond Future			7.53957	102.46538	7.50884	102.55591		3.56	153,698,070.00	1,500	21,244
R204	On	05/11/2015	Bond Future			7.61892	104.12918	7.58436	104.22407		3.38	0.00	0	0
R204	On	04/02/2016	Bond Future			7.68765	101.86727	7.65048	101.96178		2.90	0.00	0	0
Total R204 Future												153,698,070.00	1,500	21,244
R204	On	06/08/2015	Bond Future	7.74	Call			1,045.51000	1.04551	982,000	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			366.91000	0.36691	393,930	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,065.18000	1.06518	1,001,100	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			357.35000	0.35735	383,800	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,085.03000	1.08503	1,020,390	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			347.98000	0.34798	373,870	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,658.25000	2.65825	2,571,870	3.78	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			44.11000	0.04411	48,260	3.78	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			47.92000	0.04792	42,560	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,768.62000	3.76862	3,858,150	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			45.15000	0.04515	40,050	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,823.33000	3.82333	3,913,120	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			46.52000	0.04652	41,290	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,795.96000	3.79596	3,885,620	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			815.73000	0.81573	772,280	2.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.51	Put			1,173.94000	1.17394	1,225,000	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			792.24000	0.79224	749,580	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,201.57000	1.20157	1,253,420	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			803.93000	0.80393	760,880	2.90	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,187.70000	1.18770	1,239,160	2.90	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												153,698,070.00	1,500	21,943
R2044	On	06/08/2015	Bond Future			8.91689	98.56412	8.88184	98.92026			0.00	0	10,735
R2044	On	05/11/2015	Bond Future			8.96894	100.16567	8.93266	100.53038			0.00	0	0
R2044	On	04/02/2016	Bond Future			9.01810	97.49099	8.98100	97.86002			0.00	0	0
Total R2044 Future												0.00	0	10,735
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			1,255.17000	1.25517	1,611,310		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			1,463.79000	1.46379	1,819,930		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			1,359.39000	1.35939	1,715,530		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Put			7,314.75000	7.31475	7,679,460		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,201.08000	7.20108	7,565,790		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			7,428.64000	7.42864	7,793,350		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	80,370		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			89.74000	0.08974	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	279,290		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			189.29000	0.18929	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	179,740		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			288.66000	0.28866	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	10,735
R2048	On	06/08/2015	Bond Future			8.90301	102.29660	8.86791	102.66367			30,995,869.80	303	35,237
R2048	On	05/11/2015	Bond Future			8.95613	99.52758	8.91980	99.90339			0.00	0	0
R2048	On	04/02/2016	Bond Future			9.00681	101.22466	8.96965	101.60494			0.00	0	0
Total R2048 Future												30,995,869.80	303	35,237
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			1,143.68000	1.14368	1,510,750		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			1,358.20000	1.35820	1,725,270		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2015	Bond Future	8.75	Put			1,250.84000	1.25084	1,617,910		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			10,547.20000	10.54720	10,923,010		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			10,423.49000	10.42349	10,799,300		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			10,300.03000	10.30003	10,675,840		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			412.80000	0.41280	32,520		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			208.57000	0.20857	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	171,710		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			310.78000	0.31078	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	69,500		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												30,995,869.80	303	35,237
R207	On	06/08/2015	Bond Future			7.77005	98.62684	7.73965	98.73763		4.72	0.00	0	38,359
R207	On	05/11/2015	Bond Future			7.84327	100.22882	7.80999	100.34416		4.52	0.00	0	0
R207	On	04/02/2016	Bond Future			7.91025	98.29558	7.87509	98.41096		4.13	0.00	0	0
R207	On	05/05/2016	Bond Future			7.96058	100.06458	7.92110	100.18692		4.13	0.00	0	0
Total R207 Future												0.00	0	38,359
R207	On	06/08/2015	Bond Future	7.75	Call			838.85000	0.83885	777,580	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			801.11000	0.80111	850,630	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			857.83000	0.85783	795,780	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			783.65000	0.78365	832,390	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			401.78000	0.40178	363,460	4.66	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,428.16000	1.42816	1,500,630	4.66	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			820.28000	0.82028	759,800	4.72	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			819.01000	0.81901	869,320	4.72	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			1,088.68000	1.08868	1,031,190	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,331.78000	1.33178	1,389,630	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			1,105.36000	1.10536	1,047,340	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,313.68000	1.31368	1,371,000	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			1,122.19000	1.12219	1,063,630	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,295.75000	1.29575	1,352,530	4.52	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			647.42000	0.64742	606,390	4.46	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,976.10000	1.97610	2,050,410	4.46	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			734.30000	0.73430	689,630	4.47	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,816.58000	1.81658	1,887,250	4.47	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			799.40000	0.79940	756,330	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,074.11000	2.07411	2,146,420	4.08	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
R207	On	04/02/2016	Bond Future	7.50	Call			811.62000	0.81162	768,100	4.08	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,052.97000	2.05297	2,124,830	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			823.95000	0.82395	780,000	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,031.96000	2.03196	2,103,390	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			563.21000	0.56321	529,490	4.04	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,575.22000	2.57522	2,656,880	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,505.50000	1.50550	1,444,410	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,726.31000	1.72631	1,787,560	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,520.94000	1.52094	1,459,470	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,710.66000	1.71066	1,771,530	4.16	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			1,095.69000	1.09569	1,045,670	4.09	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,223.44000	2.22344	2,295,760	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,490.14000	1.49014	1,429,430	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,742.06000	1.74206	1,803,690	4.15	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	38,606
R208	On	06/08/2015	Bond Future			7.87311	97.42618	7.84279	97.55799		5.81	0.00	0	38,213
R208	On	05/11/2015	Bond Future			7.94023	95.60844	7.90759	95.74501		5.80	0.00	0	0
R208	On	04/02/2016	Bond Future			7.99958	97.23872	7.96549	97.37577		5.41	0.00	0	0
Total R208 Future												0.00	0	38,213
R208	On	06/08/2015	Bond Future	8.85	Call			4,318.13000	4.31813	4,191,150	6.20	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			55.98000	0.05598	60,810	6.20	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			1,359.60000	1.35960	1,274,250	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			721.72000	0.72172	768,180	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,386.06000	1.38606	1,299,870	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			705.03000	0.70503	750,650	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,412.77000	1.41277	1,325,750	5.90	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			688.63000	0.68863	733,420	5.90	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			619.37000	0.61937	651,830	6.03	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			1,154.88000	1.15488	1,092,380	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,859.88000	1.85988	1,933,950	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			1,173.10000	1.17310	1,109,970	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,835.86000	1.83586	1,909,300	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			1,191.74000	1.19174	1,127,990	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,812.28000	1.81228	1,885,100	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,980.27000	2.98027	2,876,160	6.03	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,373.57000	1.37357	1,311,530	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,204.84000	2.20484	2,279,850	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			1,338.39000	1.33839	1,277,370	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,251.03000	2.25103	2,327,060	5.41	0.00	0	0

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	04/02/2016	Bond Future	7.75	Call			1,355.75000	1.35575	1,294,220	5.41	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,227.69000	2.22769	2,303,210	5.41	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	40,611
R209	On	06/08/2015	Bond Future			8.77838	78.36548	8.75353	78.55723		14.36	0.00	0	25,844
R209	On	05/11/2015	Bond Future			8.82979	76.49009	8.80398	76.68716		14.92	0.00	0	0
R209	On	04/02/2016	Bond Future			8.87687	77.79457	8.85057	77.99343		14.85	0.00	0	0
Total R209 Future												0.00	0	25,844
R209	On	06/08/2015	Bond Future	9.90	Call			8,241.51000	8.24151	8,055,490	15.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			109.63000	0.10963	115,360	15.25	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			3,015.74000	3.01574	2,878,650	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,220.42000	1.22042	1,275,080	14.57	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,063.90000	3.06390	2,925,820	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,194.09000	1.19409	1,247,760	14.58	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,112.41000	3.11241	2,973,340	14.59	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,168.22000	1.16822	1,220,900	14.59	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,474.07000	7.47407	7,624,180	14.54	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			857.00000	0.85700	809,350	14.54	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,404.10000	7.40410	7,553,520	14.54	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			873.93000	0.87393	825,590	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,334.50000	7.33450	7,483,230	14.55	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			840.30000	0.84030	793,340	14.54	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,218.52000	4.21852	4,311,930	14.86	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			3,456.23000	3.45623	3,352,040	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,300.97000	4.30097	4,395,640	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,491.57000	3.49157	3,386,760	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,259.33000	4.25933	4,353,380	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,527.63000	3.52763	3,422,180	14.86	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	28,758
R210	On	06/08/2015	Bond Future			179.42617	179.42617	179.36222	179.36222			0.00	0	1,184
R210	On	05/11/2015	Bond Future			180.22000	180.22000	180.16012	180.16012			0.00	0	0
Total R210 Future												0.00	0	1,184
R210	On	06/08/2015	Bond Future	178.99	Call			372.22000	0.37222	436,170		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			362.22000	0.36222	426,170		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			352.22000	0.35222	416,170		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	181.99	Put			1,829.88000	1.82988	1,770,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			1,839.88000	1.83988	1,780,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			1,849.88000	1.84988	1,790,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,184
R211	On	06/08/2015	Bond Future			133.15581	133.15581	133.11166	133.11166			0.00	0	1,120
R211	On	05/11/2015	Bond Future			135.31796	135.31796	135.27678	135.27678			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			1,898.34000	1.89834	1,854,190		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			1,878.34000	1.87834	1,834,190		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			1,888.34000	1.88834	1,844,190		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			266.78000	0.26678	307,960		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			286.78000	0.28678	327,960		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			276.78000	0.27678	317,960		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/08/2015	Bond Future			138.74537	138.74537	138.78078	138.78078			0.00	0	1,113
R212	On	05/11/2015	Bond Future			140.99830	140.99830	141.03819	141.03819			0.00	0	0
Total R212 Future												0.00	0	1,113
R212	On	06/08/2015	Bond Future	141.01	Put			2,229.22000	2.22922	2,264,630		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			2,209.22000	2.20922	2,244,630		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			2,219.22000	2.21922	2,254,630		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			4,961.81000	4.96181	5,001,700		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,971.81000	4.97181	5,011,700		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			4,951.81000	4.95181	4,991,700		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R212 Option										0.00	0	0
Total For R212										0.00	0	1,113
R213 On 06/08/2015 Bond Future			8.67745	88.95924	8.65259	89.14810		12.28		97,232,449.32	1,093	17,327
R213 On 05/11/2015 Bond Future			8.73508	86.85969	8.70916	87.05398		12.74		0.00	0	0
R213 On 04/02/2016 Bond Future			8.78990	88.34061	8.76340	88.53658		12.60		0.00	0	0
Total R213 Future										97,232,449.32	1,093	17,327
R213 On 06/08/2015 Bond Future	8.49	Call			1,360.86000	1.36086	1,272,280	12.17		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			2,610.68000	2.61068	2,710,960	12.17		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			1,391.77000	1.39177	1,301,960	12.17		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			2,563.98000	2.56398	2,663,030	12.17		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			1,423.28000	1.42328	1,332,220	12.18		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Put			2,517.98000	2.51798	2,615,780	12.18		0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Call			575.63000	0.57563	540,150	12.30		0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Put			8,308.68000	8.30868	8,467,490	12.30		0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Call			587.60000	0.58760	551,550	12.30		0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Put			8,235.98000	8.23598	8,394,220	12.30		0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Call			600.34000	0.60034	563,700	12.30		0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Put			8,164.16000	8.16416	8,321,810	12.30		0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Call			3,619.87000	3.61987	3,512,760	12.60		0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Put			3,793.45000	3.79345	3,882,310	12.60		0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Call			3,656.18000	3.65618	3,548,440	12.60		0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Put			3,755.52000	3.75552	3,843,750	12.60		0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Call			3,693.27000	3.69327	3,584,900	12.61		0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Put			3,718.46000	3.71846	3,806,060	12.61		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										97,232,449.32	1,093	17,327
R214 On 06/08/2015 Bond Future			8.82644	79.45052	8.79646	79.69507		15.14		44,253,939.64	557	19,996
R214 On 05/11/2015 Bond Future			8.87760	77.44967	8.84655	77.70042		15.72		0.00	0	0
R214 On 04/02/2016 Bond Future			8.92620	78.77024	8.89450	79.02373		15.68		0.00	0	4,320
Total R214 Future										44,253,939.64	557	24,316
R214 On 06/08/2015 Bond Future	8.74	Call			1,904.12000	1.90412	1,774,430	15.14		0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			2,368.13000	2.36813	2,482,990	15.14		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			1,942.37000	1.94237	1,811,150	15.14		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			2,323.87000	2.32387	2,437,200	15.14		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			1,981.78000	1.98178	1,849,020	15.15		0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			2,280.90000	2.28090	2,392,690	15.15		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Call			847.25000	0.84725	791,370	15.31		0.00	0	0
R214 On 05/11/2015 Bond Future	8.00	Put			8,232.73000	8.23273	8,427,600	15.31		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Call			864.51000	0.86451	807,790	15.32		0.00	0	0
R214 On 05/11/2015 Bond Future	8.01	Put			8,156.18000	8.15618	8,350,210	15.32		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future	7.99	Call			830.37000	0.83037	775,330	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,309.83000	8.30983	8,505,540	15.31	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,392.87000	1.39287	1,324,890	15.27	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,243.23000	9.24323	9,428,740	15.27	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,413.87000	1.41387	1,345,150	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,170.48000	9.17048	9,355,250	15.28	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,434.88000	1.43488	1,365,410	15.29	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,097.91000	9.09791	9,281,930	15.29	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												44,253,939.64	557	24,316
Total for Bond												504,212,676.26	5,203	477,292
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

Contract 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 ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
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/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
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 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
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/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/R204 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 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/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			490.64500	490.64500	491.52700	491.52700			0.00	0	455
GOVI On 05/11/2015 GOVI			498.69200	498.69200	499.60300	499.60300			0.00	0	27
GOVI On 04/02/2016 GOVI			507.18900	507.18900	508.10600	508.10600			0.00	0	0
Total GOVI Future									0.00	0	482
GOVI On 06/08/2015 GOVI	500.00	Put			84,730.00000	8.47300	93,550,000		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			84,830.00000	8.48300	93,650,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			84,630.00000	8.46300	93,450,000		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 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			303,970.00000	30.39700	313,080,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			304,070.00000	30.40700	313,180,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			303,870.00000	30.38700	312,980,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	Put			38,940.00000	3.89400	48,110,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.01	Put			39,040.00000	3.90400	48,210,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/02/2016 GOVI	511.99	Put			38,840.00000	3.88400	48,010,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	482
Total for GOVI									0.00	0	482
AL37 On 06/08/2015 Index Future			458.28600	458.28600	458.79100	458.79100			0.00	0	124
AL37 On 05/11/2015 Index Future			465.80300	465.80300	466.32800	466.32800			0.00	0	0
Total AL37 Future									0.00	0	124
Total For AL37									0.00	0	124
AL7T On 06/08/2015 Index Future			541.42000	541.42000	542.44200	542.44200			0.00	0	3
AL7T On 05/11/2015 Index Future			550.30000	550.30000	551.35400	551.35400			0.00	0	0
Total AL7T Future									0.00	0	3
Total For AL7T									0.00	0	3
ALBI On 06/08/2015 Index Future			494.23200	494.23200	495.18300	495.18300			0.00	0	510
ALBI On 05/11/2015 Index Future			502.33900	502.33900	503.31900	503.31900			0.00	0	103
ALBI On 04/02/2016 Index Future			510.89800	510.89800	511.88500	511.88500			0.00	0	0
Total ALBI Future									0.00	0	613

Contract 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 ALBI										0.00	0	613
IGOV On 06/08/2015 Index Future			228.95100	228.95100	229.26400	229.26400				0.00	0	1,080
IGOV On 05/11/2015 Index Future			232.70600	232.70600	233.03100	233.03100				0.00	0	17
IGOV On 04/02/2016 Index Future			236.67100	236.67100	236.99700	236.99700				0.00	0	0
Total IGOV Future										0.00	0	1,097
Total For IGOV										0.00	0	1,097
ILBI On 06/08/2015 Index Future			621.03100	621.03100	621.69700	621.69700				0.00	0	159
ILBI On 05/11/2015 Index Future			631.27600	631.27600	631.95600	631.95600				0.00	0	0
Total ILBI Future										0.00	0	159
Total For ILBI										0.00	0	159
Total for Index										0.00	0	1,996
JIBAR f On 17/06/2015 Jibar Future			6.14000	93.86000	6.14000	93.86000				0.00	0	7,500
JIBAR f On 15/07/2015 Jibar Future			6.24000	93.76000	6.25000	93.75000				0.00	0	0
JIBAR f On 19/08/2015 Jibar Future			6.33000	93.67000	6.34000	93.66000				0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.44000	93.56000	6.47000	93.53000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.56000	93.44000	6.57000	93.43000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.77000	93.23000	6.78000	93.22000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.95000	93.05000	6.94000	93.06000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			7.04000	92.96000	7.05000	92.95000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.31000	92.69000	7.31000	92.69000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.51000	92.49000	7.49000	92.51000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.66000	92.34000	7.63000	92.37000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.77000	92.23000	7.75000	92.25000				0.00	0	0
Total Jibar Future										0.00	0	9,500
Total For JIBAR FUTURE										0.00	0	9,500
Total for Jibar										0.00	0	9,500
Total for Derivatives :										504,212,676.26	5,203	489,270
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.14978				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.41365				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			9.00500	102.62732	9.00500	102.60277				0.00	0	800,000,000
Total AA05 SPOT										0.00	0	800,000,000
Total For AA05										0.00	0	800,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.98450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.24500	102.31479	9.24500	102.28953				0.00	0	70,000,000
Total AA07 SPOT										0.00	0	70,000,000
Total For AA07										0.00	0	70,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	108.51900	10.00000	108.49100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.17876				0.00	0	205,000,000
Total AB010 SPOT										0.00	0	205,000,000
Total For AB010										0.00	0	205,000,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	98.92993				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.48000	96.83105	9.48000	96.80668				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.74073	100.00000	9.71714				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	100.37401	10.84000	100.34522				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	11.13011	100.00000	11.10808				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.07598				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			8.74000	103.49001	8.74000	103.46597				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	109.63500	10.00000	109.60600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			2.13000	126.03845	2.13000	273.70281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	101.88783				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.80721				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.64661				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.68798				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	99.14235				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.63720				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	100.55823				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	100.37976				0.00	0	19,800,000
Total ABFN13 SPOT										0.00	0	19,800,000
Total For ABFN13										0.00	0	19,800,000
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.38931				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.87000	174.86031	1.87000	174.76783				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	165.82612	2.76000	165.73432				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	176.46550	2.17000	176.37068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	186.06285	1.82000	185.96469				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			8.13625	81.21327	8.13625	81.19587				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.13625	81.21327	8.13625	81.19587				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	99.52000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.52714				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	98.68000				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	97.74000				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	97.23000				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	95.81000				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	96.44000				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	101.09199				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.99693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	94.73000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	94.00000				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	93.00000				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	93.44000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.31285				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.76000	104.71368	6.76000	104.69466				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	101.00609				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	91.70000				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	91.49000				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			2.51000	96.32073	2.51000	110.93778				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			2.34000	103.31270	2.34000	163.47363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.30500	117.12904	2.30500	215.37726				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	90.16000				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	90.15000				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			9.58000	92.10908	9.58000	92.08567				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	101.95000				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	102.19000				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	71.18000				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	102.37447				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	97.71000				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	106.64500				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	110.67653	9.63000	110.64793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	101.31000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.54500	111.28823	9.54500	111.25972				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			8.95000	91.32118	8.95000	91.29934				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	101.31000				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	113.98000				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			9.64000	110.60489	9.64000	110.57628				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	91.85000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	99.79440				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.70087				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			8.29000	105.93313	8.29000	105.90976				0.00	0	1,410,000,000
Total ABS10 SPOT										0.00	0	1,410,000,000
Total For ABS10										0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			8.95500	103.49755	8.95500	103.47279				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.24000	100.54650	9.24000	100.52182				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.65500	100.58860	9.65500	100.56282				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.05000	96.66460	9.05000	96.64122				0.00	0	3,110,000,000
Total ABS6 SPOT										0.00	0	3,110,000,000
Total For ABS6										0.00	0	3,110,000,000
ABS7 On 11/09/2026 Spot Bond			9.74000	95.61096	9.74000	95.58625				0.00	0	1,680,000,000
Total ABS7 SPOT										0.00	0	1,680,000,000
Total For ABS7										0.00	0	1,680,000,000
ABS9 On 17/03/2016 Spot Bond			7.60500	103.26948	7.60500	103.24854				0.00	0	0
Total ABS9 SPOT										0.00	0	0
Total For ABS9										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			1.94000	219.05673	1.94000	277.39745				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.08000	129.16093	1.08000	131.97465				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.00000	132.17317	2.00000	134.75626				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00663	100.00000	0.00662				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	95.33651	100.00000	95.09455				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			10.92000	103.49872	10.92000	103.46871				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.33355				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	10.27872	100.00000	10.25382				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.34158				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.45505				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	61.26597	100.00000	61.11755				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04E On 20/08/2015 Spot Bond				100.00000	0.00000	100.32552				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	70.20993	11.00000	70.18986				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	39.21022	100.00000	39.11523				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL071 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	101.74519				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	101.91031				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	101.67156				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	101.72131				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	101.74320				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL081 On 30/07/2017 Spot Bond				100.00000	0.00000	102.87977				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	102.87977				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	102.89602				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	102.89602				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	102.86352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	96.23076				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	101.47900				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	101.69149				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	101.74099				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.76083				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.72105				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.63178				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			9.45000	104.02088	9.45000	103.99448				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	100.78530				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.39389				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	90.43183				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	185.51628				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	185.55462				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.67147				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.59110				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.97923				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.58938				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.85298				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.23823				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.95694				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.62895				0.00	0	0

Contract 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	101.67746				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.54265				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.64186				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.57216				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.02650	10.23000	101.99884				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.53619				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	117.22721				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			9.55500	105.21218	9.55500	105.18520				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63581				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	117.96478	1.75000	118.03515				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.51627				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.65279				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.55372				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.64741				0.00	0	92,857,100
Total ACL180 SPOT										0.00	0	92,857,100
Total For ACL180										0.00	0	92,857,100
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73995				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	102.99349				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.53588				0.00	0	100,000,000
Total ACL183 SPOT										0.00	0	100,000,000
Total For ACL183										0.00	0	100,000,000
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.50140				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.64289				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.60090				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.68532				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.71118				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.66818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.88402				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	101.71724				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	101.71724				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	101.81120				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	101.61317				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81494				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.38094				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81120				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	97.59163				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.75108				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.73202				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	134.99327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	135.96143				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.51407				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.50019				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	100.23682				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.53786				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.63595				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	101.60326				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.51605				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.51407				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.65358				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.48114				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.82064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.73997			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.71863			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	100.03514			0.00	0	12,000,000
Total ADCB04 SPOT									0.00	0	12,000,000
Total For ADCB04									0.00	0	12,000,000
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ADCP10 SPOT									0.00	0	0
Total For ADCP10									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	33.98212	100.00000	33.89980			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.39420	100.00000	15.35691			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	100.22159			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.88383			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.96922			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	101.08295			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.84635			0.00	0	40,000,000
Total AHF3A1 SPOT									0.00	0	40,000,000
Total For AHF3A1									0.00	0	40,000,000
AHF3A On 18/04/2016 Spot Bond			8.07500	99.54566	8.07500	99.52413		96,900,000,000,000.00	12,000,000,000	2,680,000,000	

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 AHF3A2 SPOT									16,900,000,000,000.00	12,000,000,000	2,680,000,000
Total For AHF3A2									16,900,000,000,000.00	12,000,000,000	2,680,000,000
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.08369			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	101.25721			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.11608	100.00000	36.99014			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.65085	100.00000	9.61811			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.07500	100.26219	9.07500	100.23801			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			9.64000	112.14548	9.64000	112.11664			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			7.44500	104.99115	7.44500	104.97030			0.00	0	158,000,000
Total AIR03 SPOT									0.00	0	158,000,000
Total For AIR03									0.00	0	158,000,000
AIR04 On 29/05/2024 Spot Bond			9.32000	99.67842	9.32000	99.65375			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.58093	100.00000	12.55308			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			10.00000	100.10612	10.00000	100.07958			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			2.59000	167.47608	2.59000	167.38422		2,590,000,000,000.00	1,000,000,000	500,000,000	
Total AIRL01 SPOT								2,590,000,000,000.00	1,000,000,000	500,000,000	
Total For AIRL01								2,590,000,000,000.00	1,000,000,000	500,000,000	
ANG01 On 09/12/2016 Spot Bond			100.00000		0.00000	101.86523		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.87508				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	99.18478	100.00000	98.91599				0.00	0	0
Total ANG013 SPOT										0.00	0	0
Total For ANG013										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.44258				0.00	0	174,000,000
Total APF01 SPOT										0.00	0	174,000,000
Total For APF01										0.00	0	174,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.55204				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00:On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00:On 22/03/2016 Spot Bond				100.00000	0.00000	101.43842				0.00	1,800,000,000	900,000,000
Total ASN004 SPOT										0.00	1,800,000,000	900,000,000
Total For ASN004										0.00	1,800,000,000	900,000,000
ASN00:On 28/02/2017 Spot Bond				100.00000	0.00000	100.11145				0.00	0	210,000,000
Total ASN006 SPOT										0.00	0	210,000,000
Total For ASN006										0.00	0	210,000,000
ASN00:On 20/12/2016 Spot Bond				100.00000	0.00000	101.41547				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00:On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN01:On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01:On 20/03/2019 Spot Bond				100.00000	0.00000	101.57215				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01:On 20/06/2017 Spot Bond				100.00000	0.00000	101.84979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	99.86593				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	100,000,000
Total ASN014 SPOT										0.00	0	100,000,000
Total For ASN014										0.00	0	100,000,000
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.58000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	99.86593				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	113.06793				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.55500	130.44706	2.55500	233.83357				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	113.78187				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	112.14042				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	100.25690				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	109.93198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	112.11343				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.46020				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			2.57000	163.87211	2.57000	207.51213				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	101.62239				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.41070				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	101.00355				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.98308				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.91970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	100.77748				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	100.71887				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	98.42226				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 13/11/2015 Spot Bond				100.00000	0.00000	100.02531				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN063 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN351 On 20/12/2016 Spot Bond			100.00000	37.88953	100.00000	37.80522				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	18.96579	100.00000	18.91985				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	19.07517	100.00000	19.02896				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	18.58296	100.00000	18.53794				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	31.37463	100.00000	31.27333				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN491 On 19/09/2016 Spot Bond			100.00000	45.19899	100.00000	45.08950				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	18.67135	100.00000	18.62612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	31.32887	100.00000	31.24161				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	43.80157	100.00000	43.67957				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.61550				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.39507				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.31954				0.00	380,000,000	190,000,000
Total BAW10 SPOT										0.00	380,000,000	190,000,000
Total For BAW10										0.00	380,000,000	190,000,000
BAW11 On 01/10/2018 Spot Bond			9.12500	103.53749	9.12500	103.51225				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.55082				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.80006				0.00	800,000,000	400,000,000
Total BAW15 SPOT										0.00	800,000,000	400,000,000
Total For BAW15										0.00	800,000,000	400,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.01273				0.00	0	100,000,000
Total BAW17 SPOT										0.00	0	100,000,000
Total For BAW17										0.00	0	100,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.13543				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			9.52500	100.07041	9.52500	100.04484				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.75000	103.49987	6.75000	103.48116				0.00	0	170,000,000

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 BAW2 SPOT										0.00	0	170,000,000
Total For BAW2										0.00	0	170,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	57.59534	100.00000	57.45428				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.77500	99.39525	9.77500	99.36948				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.75642				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			8.89000	103.80223	8.89000	103.77755				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.91250	103.06680	10.91250	102.69928				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			10.87643	102.01648	10.87643	101.89374				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.88910	102.00806	10.88910	101.89837				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.84832				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			10.92659	102.19717	10.92659	101.88868				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.94536	101.66742	11.94536	101.46199				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.89046				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.89046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.89053				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.16250	101.80980	11.16250	101.63756				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.06413	102.63504	11.06413	101.97148				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.87643	102.01648	10.87643	101.89374				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.05908	102.45918	11.05908	102.06219				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.29450	99.06824	10.29450	101.67240				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.79782				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.63121				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.63121				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99797				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			8.43642	105.72603	8.43642	103.36265				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.66500	100.86377	11.66500	100.83192				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.02311				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			11.59000	78.87594	11.59000	98.98140			1,159,000,000,000.00	100,000,000	100,000,000	
Total BAYA26 SPOT									1,159,000,000,000.00	100,000,000	100,000,000	
Total For BAYA26									1,159,000,000,000.00	100,000,000	100,000,000	
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99797			0.00	0	0	
Total BAYA27 SPOT									0.00	0	0	
Total For BAYA27									0.00	0	0	
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.63788			0.00	0	0	
Total BAYA29 SPOT									0.00	0	0	
Total For BAYA29									0.00	0	0	
BAYA29 On 31/12/2015 Spot Bond			9.28000	94.84494	9.28000	101.57488			0.00	0	0	
Total BAYA30 SPOT									0.00	0	0	
Total For BAYA30									0.00	0	0	
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.75215			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			11.42500	75.09932	11.42500	101.35089			0.00	0	100,000,000	
Total BAYA32 SPOT									0.00	0	100,000,000	
Total For BAYA32									0.00	0	100,000,000	
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.70201			0.00	0	0	
Total BAYA33 SPOT									0.00	0	0	
Total For BAYA33									0.00	0	0	
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.74380			0.00	0	0	
Total BAYA34 SPOT									0.00	0	0	
Total For BAYA34									0.00	0	0	
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.74380			0.00	0	0	
Total BAYA35 SPOT									0.00	0	0	
Total For BAYA35									0.00	0	0	
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89645			0.00	0	0	
Total BAYA36 SPOT									0.00	0	0	
Total For BAYA36									0.00	0	0	
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.68196			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.76382				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	99.99797				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	101.76382				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	101.68530				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.70524				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.76392				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				100.00000	0.00000	101.38507				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				100.00000	0.00000	101.45097				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.91250	103.57012	13.91250	103.15574				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			15.29344	102.73480	15.29344	102.47159				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.11188	102.61414	14.11188	101.54021				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.28548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.28548				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.28548				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.36857				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	101.99415				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	33.42914	100.00000	33.36572				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.81228	100.00000	21.75885				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.85161	100.00000	19.80300				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.25409	100.00000	12.22407				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.26324	100.00000	12.23353				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.81577	100.00000	14.77949				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.83761	100.00000	12.80617				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.80940				0.00	2,200,000,000	1,100,000,000

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 BCJ04 SPOT										0.00	2,200,000,000	1,100,000,000
Total For BCJ04										0.00	2,200,000,000	1,100,000,000
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	101.02069				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	101.08050				0.00	1,020,000,000	510,000,000
Total BCJ06 SPOT										0.00	1,020,000,000	510,000,000
Total For BCJ06										0.00	1,020,000,000	510,000,000
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.86086				0.00	1,200,000,000	600,000,000
Total BCJ07 SPOT										0.00	1,200,000,000	600,000,000
Total For BCJ07										0.00	1,200,000,000	600,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	9.24224	100.00000	9.21986				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	9.24224	100.00000	9.21986				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP93U On 05/06/2015 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total BCP93U SPOT										0.00	0	0
Total For BCP93U										0.00	0	0
BCP94U On 23/07/2015 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total BCP94U SPOT										0.00	0	0
Total For BCP94U										0.00	0	0
BCP95U On 21/08/2015 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.84000	104.95585	1.84000	183.15825				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.16000	93.88544	8.16000	159.91512				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.16000	95.15927	8.16000	160.27289				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			8.54500	97.70229	8.54500	97.67995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BEER0 On 28/03/2018 Spot Bond			8.22500	98.54164	8.22500	98.52006				0.00	0	50,000,000
Total BEER02 SPOT										0.00	0	50,000,000
Total For BEER02										0.00	0	50,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.50510				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.85944				0.00	220,000,000	220,000,000
Total BG22A2 SPOT										0.00	220,000,000	220,000,000
Total For BG22A2										0.00	220,000,000	220,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.41770				0.00	0	1,520,000,000
Total BG22A3 SPOT										0.00	0	1,520,000,000
Total For BG22A3										0.00	0	1,520,000,000
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.93163				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.98712				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	101.14199				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	36.32266	100.00000	36.23370				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.67560				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.68857				0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A3 SPOT										0.00	200,000,000	200,000,000
Total For BG32A3										0.00	200,000,000	200,000,000
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.69289				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.74472				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.81373				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	35.52983	100.00000	35.44281				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	35.52983	100.00000	35.44281				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.65736				0.00	160,000,000	160,000,000
Total BG42A2 SPOT										0.00	160,000,000	160,000,000
Total For BG42A2										0.00	160,000,000	160,000,000
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.68891				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			8.39000	102.53393	8.39000	102.51103				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.78354				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.95161				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	25.40073	100.00000	25.33919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	25.40073	100.00000	25.33919				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.40276				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			11.20000	98.30512	11.20000	99.11763				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.69792				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.09000	94.39535	11.09000	99.48102				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	102.43123				0.00	0	0
Total BGR01 SPOT										0.00	0	0
Total For BGR01										0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	73.63747	100.00000	73.49776				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	100.03201				0.00	0	20,000,000
Total BID04 SPOT										0.00	0	20,000,000
Total For BID04										0.00	0	20,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.93647				0.00	0	50,000,000
Total BID05 SPOT										0.00	0	50,000,000
Total For BID05										0.00	0	50,000,000
BID06 On 30/06/2019 Spot Bond			8.73500	70.55163	8.73500	104.11381				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
BIDC45 On 15/07/2015 Spot Bond				100.00000	0.00000	99.23267				0.00	0	0
Total BIDC45 SPOT										0.00	0	0
Total For BIDC45										0.00	0	0
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.86161				0.00	1,560,000,000	780,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC46 SPOT										0.00	1,560,000,000	780,000,000
Total For B IDC46										0.00	1,560,000,000	780,000,000
B IDC47 On 07/08/2015 Spot Bond				100.00000	0.00000	99.58092				0.00	0	0
Total B IDC47 SPOT										0.00	0	0
Total For B IDC47										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.20350				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	100.23436				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	100.19882				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	100.20846				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	100.22597				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	100.29843				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.42116				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	101.47330				0.00	0	0
Total BNP01 SPOT										0.00	0	0
Total For BNP01										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	97.29758	100.00000	97.04354				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.82425				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.84732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC00: On 20/10/2015 Spot Bond				100.00000	0.00000	97.30488				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC01: On 24/11/2015 Spot Bond				100.00000	0.00000	96.67701				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC02: On 16/07/2015 Spot Bond				100.00000	0.00000	99.16633				0.00	0	0
Total BTC023 SPOT										0.00	0	0
Total For BTC023										0.00	0	0
BTC03: On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC032 SPOT										0.00	0	0
Total For BTC032										0.00	0	0
BTC03: On 12/06/2015 Spot Bond				100.00000	0.00000	99.80778				0.00	0	0
Total BTC034 SPOT										0.00	0	0
Total For BTC034										0.00	0	0
BTC03: On 07/07/2015 Spot Bond				100.00000	0.00000	99.36925				0.00	400,000,000	100,000,000
Total BTC035 SPOT										0.00	400,000,000	100,000,000
Total For BTC035										0.00	400,000,000	100,000,000
BTC03: On 06/07/2015 Spot Bond				100.00000	0.00000	99.38712				0.00	2,000,000,000	500,000,000
Total BTC037 SPOT										0.00	2,000,000,000	500,000,000
Total For BTC037										0.00	2,000,000,000	500,000,000
BTC03: On 15/07/2015 Spot Bond				100.00000	0.00000	99.22951				0.00	0	0
Total BTC038 SPOT										0.00	0	0
Total For BTC038										0.00	0	0
BTC03: On 21/07/2015 Spot Bond				100.00000	0.00000	99.12421				0.00	0	0
Total BTC039 SPOT										0.00	0	0
Total For BTC039										0.00	0	0
BTC04: On 27/07/2015 Spot Bond				100.00000	0.00000	99.02076				0.00	4,800,000,000	1,200,000,000
Total BTC040 SPOT										0.00	4,800,000,000	1,200,000,000
Total For BTC040										0.00	4,800,000,000	1,200,000,000
BTC04: On 28/07/2015 Spot Bond				100.00000	0.00000	99.00991				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC04: On 04/06/2015 Spot Bond				100.00000	0.00000	99.54642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC042 SPOT										0.00	0	0
Total For BTC042										0.00	0	0
BTC042 On 04/08/2015 Spot Bond				100.00000	0.00000	99.54312				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC043 On 09/06/2015 Spot Bond				100.00000	0.00000	99.54085				0.00	0	0
Total BTC044 SPOT										0.00	0	0
Total For BTC044										0.00	0	0
BTC044 On 13/08/2015 Spot Bond				100.00000	0.00000	98.71498				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC045 On 24/08/2015 Spot Bond				100.00000	0.00000	98.52343				0.00	10,600,000,000	10,600,000,000
Total BTC046 SPOT										0.00	10,600,000,000	10,600,000,000
Total For BTC046										0.00	10,600,000,000	10,600,000,000
BTC046 On 21/08/2015 Spot Bond				100.00000	0.00000	98.57201				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC047 On 11/06/2015 Spot Bond			100.00000	97.59358	100.00000	100.00000				0.00	0	0
Total BTC30A SPOT										0.00	0	0
Total For BTC30A										0.00	0	0
BUS010 On 30/09/2016 Spot Bond			100.00000	41.96909	100.00000	41.86631				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.44668				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.50051				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.58853				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	100.28469				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	16.85923	100.00000	16.79336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.59000	107.00563	9.59000	106.97839				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.23724				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.64000	102.39835	8.64000	102.37482				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.62500	99.26143	12.62500	99.22841				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	97.91160				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			12.92500	99.90384	12.92500	99.86928				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.04000	101.08081	9.04000	101.05652				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	96.93559				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			12.92500	97.05108	12.92500	97.01750				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.89790				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	95.84642				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	100.37062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.67500	92.44124	10.67500	92.41511			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.33136			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.06500	119.15102	10.06500	119.11888			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			10.06500	108.74271	10.06500	114.50367		805,200,000,000.00		80,000,000	1,080,000,000
Total CCT02 SPOT								805,200,000,000.00		80,000,000	1,080,000,000
Total For CCT02								805,200,000,000.00		80,000,000	1,080,000,000
CCT03 On 15/03/2025 Spot Bond			9.99000	109.56253	9.99000	109.53351			0.00	0	90,000,000
Total CCT03 SPOT									0.00	0	90,000,000
Total For CCT03									0.00	0	90,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.79181			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			11.79000	102.31943	11.79000	102.28758			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	101.92244			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.30556			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	109.63460	10.00000	109.60600			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.52102			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.83222			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02790				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.47247	100.00000	9.44258				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.76044				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	100.00003				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.51150				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.57017				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.63769				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.44358				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.43912				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.46269				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.67159				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.06806				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.22822	10.11000	104.19982				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	101.17035				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	122.31102	2.76000	122.24328				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	119.60350	3.14000	122.18736				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	102.08650	8.25000	102.06407				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN199 On 13/09/2021 Spot Bond			2.70000	130.53316	2.70000	124.54134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	127.42799	2.40000	121.57969				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	102.33575				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.51500	101.06052	8.51500	101.03750				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.90384				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.92351				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.56500	101.10169	8.56500	101.07853				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.56500	101.10169	8.56500	101.07853				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.61500	99.92744	8.61500	99.90429				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.71139				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.88251				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231/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	100.38063				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.15535				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.50468	9.35000	102.47881				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.50468	9.35000	102.47881				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 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 26/03/2017 Spot Bond				100.00000	0.00000	102.21693				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.89688				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.30135				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	102.30135				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	102.30135				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.82181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.35500	102.68612	9.35500	102.66061				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	101.39321				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.94028				0.00	0	190,000,000
Total CLN269 SPOT										0.00	0	190,000,000
Total For CLN269										0.00	0	190,000,000
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88369				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.87393				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93850				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	100.21017				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	100.17395				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	102.08462				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.31149				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	100.68699				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.47378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.37061				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.53389				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.78182				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	100.40563				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.85659				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.67068				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	103.62718				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	109.63500	10.00000	109.60600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39770				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.65245				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	101.45873				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.82482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.42213				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.55278				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	101.54240				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	137.91169				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.92840				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	138.42318				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	137.29562				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	137.99045				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	134.20170				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	134.42446				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	100.42851				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			10.86000	93.85533	10.86000	93.82837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.38000	95.30941	11.38000	95.28074				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47431				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.83495				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.41899				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.83397				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.76909				0.00	0	40,000,000
Total CLN320 SPOT										0.00	0	40,000,000
Total For CLN320										0.00	0	40,000,000
CLN320 On 30/04/2018 Spot Bond			8.80500	100.76377	8.80500	100.75210				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.61317				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	102.78695				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	130.52148				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.71617				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.83099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.75126				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	102.42730				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	82.12930				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.91044				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47431				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	118.93483				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	118.98334				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.76257				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	102.12166				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.48282				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.41240				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.98974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.53223				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.77557				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.75531				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	100.46148				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	101.44025				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.72692				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	100.07864				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	100.70959				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	100.82889				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.47045				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.04000	106.09575	10.04000	104.99685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62275				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	100.67871				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			12.18000	108.13918	12.18000	106.77716				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	100.70620				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.21000	106.62513	12.21000	106.59023				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			10.02000	109.23260	10.02000	109.20310				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	100.70620				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.78637				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	104.29289				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.59784				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.63167				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.63182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.53729				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			9.57500	103.29250	9.57500	103.26625				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	101.82341				0.00	0	300,000,000
Total CLN377 SPOT										0.00	0	300,000,000
Total For CLN377										0.00	0	300,000,000
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.78151				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.57000	101.97609	10.57000	101.94756				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	102.17662	11.00000	102.14689				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.83727				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.83046				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.84386				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			11.97000	102.73692	11.97000	102.70447				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.98528				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.63156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.85600				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	101.74123				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.28800				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	101.50236				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	101.53389				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	91.45668				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.62308				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	99.97898				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.78586				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.90748				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.40374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.40135				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.91258				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	100.80330				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71553				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.30586				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.17982	7.01000	41.78595				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	169.29456				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			8.54500	97.70229	8.54500	147.37617				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			8.16000	36.34050	8.16000	159.91512				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			8.16000	36.78717	8.16000	160.27289				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	97.30047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.27738				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF02: On 10/10/2016 Spot Bond				100.00000	0.00000	101.20567				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03: On 10/10/2016 Spot Bond				100.00000	0.00000	101.58780				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04: On 20/09/2016 Spot Bond				100.00000	0.00000	101.73126				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05: On 20/12/2016 Spot Bond				100.00000	0.00000	101.61983				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06: On 20/06/2017 Spot Bond				100.00000	0.00000	101.64178				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07: On 10/07/2017 Spot Bond				100.00000	0.00000	101.19244				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08: On 20/06/2017 Spot Bond				100.00000	0.00000	101.64289				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09: On 24/07/2017 Spot Bond				100.00000	0.00000	100.83397				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10: On 20/03/2018 Spot Bond				100.00000	0.00000	101.49622				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11: On 20/06/2019 Spot Bond				100.00000	0.00000	101.59200				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12: On 20/06/2019 Spot Bond				100.00000	0.00000	101.58205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.59195				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	100.87863				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.14469				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	101.12855				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			8.69500	106.34333	8.69500	104.83738				0.00	0	56,475,000
Total COJ02 SPOT										0.00	0	56,475,000
Total For COJ02										0.00	0	56,475,000
COJ04 On 05/06/2018 Spot Bond			8.71500	100.66759	8.71500	100.64400				0.00	0	830,000,000
Total COJ04 SPOT										0.00	0	830,000,000
Total For COJ04										0.00	0	830,000,000
COJ05 On 05/06/2023 Spot Bond			10.21500	110.61068	10.21500	110.58042				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.21000	101.60129	7.21000	101.58152				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			9.78500	106.37908	9.78500	106.35147				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			9.82000	101.93091	9.82000	101.90407				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			10.19000	95.73416	10.19000	95.70817				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			10.89000	96.93075	10.89000	96.90267				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			10.89000	90.09842	10.89000	90.07218				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.07910				0.00	110,000,000	110,000,000
Total CPL003 SPOT										0.00	110,000,000	110,000,000
Total For CPL003										0.00	110,000,000	110,000,000
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.66911				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL011 On 12/12/2019 Spot Bond			100.00000	11.11705	100.00000	11.09012				0.00	0	0
Total CPL011U SPOT										0.00	0	0
Total For CPL011U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.14429				0.00	0	130,000,000
Total CPL021 SPOT										0.00	0	130,000,000
Total For CPL021										0.00	0	130,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.47903				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.10457				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL025 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL025 SPOT										0.00	0	0
Total For CPL025										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	101.98411				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	100.76611				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	11.17717	100.00000	11.15009				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	13.51303	100.00000	13.48030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.55000	100.84708	11.55000	101.72067				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38I On 10/06/2018 Spot Bond			100.00000	13.97846	100.00000	13.94460				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	6.73989	100.00000	6.72356				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	14.62513	100.00000	14.58971				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.68544				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.91500	98.99691	7.91500	98.97604				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.22746				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.13491				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	99.96451				0.00	0	0
Total DENG57 SPOT										0.00	0	0
Total For DENG57										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	86.56605	100.00000	86.36659				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	99.84354				0.00	0	300,000,000
Total DLTB02 SPOT										0.00	0	300,000,000
Total For DLTB02										0.00	0	300,000,000
DLTB02 On 09/10/2017 Spot Bond				100.00000	0.00000	101.19562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	102.31339				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.58371				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.11770				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.31385				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.84089				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	55.41359				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.67908				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			8.77500	105.28693	8.77500	105.26209				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			7.36500	106.95642	7.36500	106.93517				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			8.84000	105.27651	8.84000	105.25135				0.00	0	1,354,400,000
Total DV22 SPOT										0.00	0	1,354,400,000
Total For DV22										0.00	0	1,354,400,000
DV23 On 27/02/2023 Spot Bond			9.47000	105.45680	9.47000	105.42984				0.00	0	1,134,223,000
Total DV23 SPOT										0.00	0	1,134,223,000
Total For DV23										0.00	0	1,134,223,000
DV24 On 18/02/2024 Spot Bond			9.45000	104.16015	9.45000	104.13358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.55000	107.02955	9.55000	107.00197				0.00	0	300,000,000
Total DV29 SPOT										0.00	0	300,000,000
Total For DV29										0.00	0	300,000,000
DVC00! On 23/06/2015 Spot Bond				100.00000	0.00000	101.28034				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC00! On 29/06/2015 Spot Bond				100.00000	0.00000	101.16696				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVC00! On 15/09/2015 Spot Bond				100.00000	0.00000	101.44239				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC00! On 20/11/2015 Spot Bond				100.00000	0.00000	100.22650				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVC00! On 11/06/2015 Spot Bond				100.00000	0.00000	99.81473				0.00	0	0
Total DVC009 SPOT										0.00	0	0
Total For DVC009										0.00	0	0
DVC01! On 15/09/2015 Spot Bond				100.00000	0.00000	99.81200				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	100.34691				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.01359				0.00	0	100,000,000
Total DVF17 SPOT										0.00	0	100,000,000
Total For DVF17										0.00	0	100,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.87569				0.00	0	80,000,000
Total DVF18 SPOT										0.00	0	80,000,000
Total For DVF18										0.00	0	80,000,000
E170 On 01/08/2020 Spot Bond			8.18500	126.51244	8.18500	126.48442				0.00	0	2,100,000,000
Total E170 SPOT										0.00	0	2,100,000,000
Total For E170										0.00	0	2,100,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.04198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.34000	99.72893	2.34000	99.67485				0.00	0	41,900,000,000
Total EL037 SPOT										0.00	0	41,900,000,000
Total For EL037										0.00	0	41,900,000,000
EL15 On 29/06/2015 Spot Bond			1.20000	101.40998	1.20000	135.65212				0.00	0	37,700,000,000
Total EL15 SPOT										0.00	0	37,700,000,000
Total For EL15										0.00	0	37,700,000,000
EL28 On 02/05/2028 Spot Bond			2.04000	124.17959	2.04000	124.11336				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			2.02000	112.28395	2.02000	112.22413				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			2.00000	113.53937	2.00000	113.47886				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			2.15500	103.14875	2.15500	103.09337				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			2.32000	100.10952	2.32000	100.05529				0.00	0	18,100,000,000
Total EL36 SPOT										0.00	0	18,100,000,000
Total For EL36										0.00	0	18,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.62500	107.35048	9.62500	107.32261				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			9.52500	107.60218	9.52500	107.57497				0.00	0	166,000,000

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 EMM02 SPOT									0.00	0	166,000,000
Total For EMM02									0.00	0	166,000,000
EMM03 On 04/05/2024 Spot Bond			9.94000	101.41678	9.94000	101.39005			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			10.18500	93.09312	10.18500	95.86292			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.32500	103.83063	10.32500	102.84010		35,105,000,000.00		3,400,000	4,001,699,600
Total EMM05 SPOT								35,105,000,000.00		3,400,000	4,001,699,600
Total For EMM05								35,105,000,000.00		3,400,000	4,001,699,600
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.28685			0.00	0	100,000,000
Total EPF001 SPOT									0.00	0	100,000,000
Total For EPF001									0.00	0	100,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	98.17159			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.65309			0.00	1,257,600,000	696,100,000
Total EPF003 SPOT									0.00	1,257,600,000	696,100,000
Total For EPF003									0.00	1,257,600,000	696,100,000
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.55891			0.00	0	150,000,000
Total EPF004 SPOT									0.00	0	150,000,000
Total For EPF004									0.00	0	150,000,000
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.53781			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.50990			0.00	280,000,000	148,000,000
Total EPFC12 SPOT									0.00	280,000,000	148,000,000
Total For EPFC12									0.00	280,000,000	148,000,000
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	101.91892			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.14123			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	99.80570	100.00000	99.53955			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			10.78000	105.55592	10.78000	105.52502				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.63607				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.83513				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.07863				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			10.20500	97.50054	10.20500	97.47402				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	98.14169				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	97.48725				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	100.30934				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	100.32810				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.40036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600			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	100.27668			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.28784			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	100.27445			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	100.28375			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	100.28315			0.00	0	60,000,000
Total ERSA18 SPOT									0.00	0	60,000,000
Total For ERSA18									0.00	0	60,000,000
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.27938			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.55000	102.24207	6.55000	102.22401			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			8.06500	104.06489	8.06500	104.04241		239,290,163,000.00	29,670,200	5,104,262,300	
Total ES18 SPOT								239,290,163,000.00	29,670,200	5,104,262,300	
Total For ES18								239,290,163,000.00	29,670,200	5,104,262,300	
ES23 On 25/01/2023 Spot Bond			8.69000	110.72237	8.69000	110.69635		203,515,455,000.00	23,419,500	51,299,023,500	
Total ES23 SPOT								203,515,455,000.00	23,419,500	51,299,023,500	
Total For ES23								203,515,455,000.00	23,419,500	51,299,023,500	
ES26 On 02/04/2026 Spot Bond			8.97000	93.62922	8.97000	93.60677		9,446,544,705,000.00	1,053,126,500	12,517,208,000	
Total ES26 SPOT								9,446,544,705,000.00	1,053,126,500	12,517,208,000	
Total For ES26								9,446,544,705,000.00	1,053,126,500	12,517,208,000	
ES33 On 15/09/2033 Spot Bond			9.70000	82.92073	9.67500	83.08128		732,966,920,000.00	75,563,600	129,061,520,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									732,966,920,000.00	75,563,600	129,061,520,400
Total For ES33									732,966,920,000.00	75,563,600	129,061,520,400
ES42 On 25/04/2042 Spot Bond			9.75500	88.99355	9.75500	88.97039			6,026,049,798,000.00	617,739,600	32,647,061,000
Total ES42 SPOT									6,026,049,798,000.00	617,739,600	32,647,061,000
Total For ES42									6,026,049,798,000.00	617,739,600	32,647,061,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.28133			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.49372			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	100.14994			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.94649			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	101.42431			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	100.23749			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.21618			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	99.98205			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC16 On 12/06/2015 Spot Bond				100.00000	0.00000	101.49332			0.00	0	0
Total FIFC16 SPOT									0.00	0	0
Total For FIFC16									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	101.01649			0.00	1,200,000,000	300,000,000
Total FIFC17 SPOT									0.00	1,200,000,000	300,000,000
Total For FIFC17									0.00	1,200,000,000	300,000,000
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	100.39616			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.08480	100.00000	11.05795				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.78852	100.00000	10.76238				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.61519				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.59217				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.80438				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.93047				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			9.52500	100.76816	9.52500	100.74240				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.55645				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.55638				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.76434				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.05262				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	99.97840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	99.97801			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			10.27500	98.21256	10.27500	98.76351			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	99.82602			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.37500	110.08688	10.37500	110.05630			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.46065			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			2.00000	133.92964	2.00000	134.75626			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			1.97000	127.46882	1.97000	276.81017			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			2.22500	107.02851	2.22500	113.70914			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			2.32000	103.53712	2.32000	163.82882			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			2.19500	118.96167	2.19500	221.91874			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			7.03000	104.63396	7.03000	104.61421			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			7.63600	66.73671	7.63600	66.13222			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01 On 28/10/2024 Spot Bond			9.41400	42.90429	9.41400	42.00081				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02 On 10/12/2024 Spot Bond			9.65000	41.58974	9.65000	40.65031				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	99.94324				0.00	600,000,000	300,000,000
Total FRC107 SPOT										0.00	600,000,000	300,000,000
Total For FRC107										0.00	600,000,000	300,000,000
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93034				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC110 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67164				0.00	0	0
Total FRC110 SPOT										0.00	0	0
Total For FRC110										0.00	0	0
FRC111 On 20/06/2017 Spot Bond				100.00000	0.00000	101.83484				0.00	0	0
Total FRC111 SPOT										0.00	0	0
Total For FRC111										0.00	0	0
FRC112 On 20/06/2017 Spot Bond			7.47000	100.26057	7.47000	98.00000				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.26057	7.47000	100.00000				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC114 On 20/06/2017 Spot Bond				100.00000	0.00000	101.81120				0.00	0	0
Total FRC114 SPOT										0.00	0	0
Total For FRC114										0.00	0	0
FRC115 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC117 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC117 SPOT										0.00	0	0
Total For FRC117										0.00	0	0
FRC118 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
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.72608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.96064				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.78151				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.20938	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	101.89431				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.33489				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	102.26582				0.00	0	0
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	24.92569	100.09221	24.86525				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.61713				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	111.67892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.14890				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.03326				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.79494				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.81487				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.65766				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.69241				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.21646				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.66270				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	63.15170	13.22500	63.12938				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.56759				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.56957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.30829				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.64091				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.45500	98.91634	3.45500	102.27864				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.71221				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.71221				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	102.26023				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.47431				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.67027				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.61317				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.57552				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.67182				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.84485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18(On 10/02/2016 Spot Bond				100.00000	0.00000	100.44458				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	100.66494				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.84167				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	102.11770				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.67656				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	102.13704				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	101.55768				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.69241				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.69241				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	101.54173				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	101.25910				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	101.32772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.30807				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	109.63500	10.00000	109.60600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.08601				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.78745				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.07030				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.29011				0.00	0	100,000,000
Total FRC197 SPOT										0.00	0	100,000,000
Total For FRC197										0.00	0	100,000,000
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.04751				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.05034				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.00747				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.91599				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.00747				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.91232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.59739			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.63708	8.75000	100.61342			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.66072			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	11.30953	100.00000	11.28213			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	10.36779	100.00000	10.34267			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	96.65718			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	12.11225	100.00000	12.08291			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	99.49483			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	22.13534	100.00000	22.08112			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	100.55761			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	8.64918	100.00000	8.62823			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	21.33136	100.00000	21.27968		220,000,000,000,000.00	2,200,000,000	1,200,000,000	
Total FRC214 SPOT								20,000,000,000,000.00	2,200,000,000	1,200,000,000	
Total For FRC214								20,000,000,000,000.00	2,200,000,000	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.55757				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	21.30369	100.00000	21.25209				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.55621				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.52859				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.62843				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.59055				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.81000	128.41794	2.81000	128.34665				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.43656				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.43089				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.43089				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.26904				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 18/06/2015 Spot Bond				100.00000	0.00000	101.40398				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC227 On 10/09/2016 Spot Bond				100.00000	0.00000	101.67203			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC228 On 16/09/2016 Spot Bond				100.00000	0.00000	101.55463			0.00	0	0
Total FRC228 SPOT									0.00	0	0
Total For FRC228									0.00	0	0
FRC229 On 30/03/2017 Spot Bond				100.00000	0.00000	101.62142			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC230 On 20/06/2020 Spot Bond				100.00000	0.00000	101.34200			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC231 On 25/06/2018 Spot Bond				100.00000	0.00000	101.13356			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.80087			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.79096			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.93062			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.78221			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			3.34000	117.00607	3.34000	124.34169			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.82278			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.84069			0.00	0	0
Total FRC68 SPOT									0.00	0	0
Total For FRC68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			3.39000	108.08305	3.39000	123.97132			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			3.37000	105.82736	3.37000	124.11932			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.40000	102.58822	2.40000	129.19052			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.47000	103.40608	2.47000	138.14288			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.87585			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.59196			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.81089			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.10523			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	102.02968			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.73796			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.73598			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.48912			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD01 On 22/12/2018 Spot Bond			100.00000	12.26090	100.00000	12.23120				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	51.32433	100.00000	51.20000				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	94.03117	100.00000	93.79491				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	23.15231	100.00000	23.09623				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	34.21337	100.00000	34.10655				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.10190	100.00000	12.07226				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.56509				0.00	2,000,000,000	1,500,000,000
Total FRJ16 SPOT										0.00	2,000,000,000	1,500,000,000
Total For FRJ16										0.00	2,000,000,000	1,500,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.81958				0.00	0	150,000,000
Total FRJ17 SPOT										0.00	0	150,000,000
Total For FRJ17										0.00	0	150,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.15441				0.00	0	130,000,000
Total FRJ18 SPOT										0.00	0	130,000,000
Total For FRJ18										0.00	0	130,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.51764				0.00	50,000,000	550,000,000
Total FRJ19 SPOT										0.00	50,000,000	550,000,000
Total For FRJ19										0.00	50,000,000	550,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.24867				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	99.41450				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.34331				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.07300	84.24850	2.07300	104.89390				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			2.44000	102.95198	2.44000	112.25499				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.82922				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.13247	10.38000	101.10401				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	101.13247	10.38000	101.10401				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	80.09300				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	103.11040				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			2.58000	100.96459	2.58000	109.55530				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			2.50500	208.53763	2.50500	209.40862				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			2.55000	110.18755	2.55000	110.12716				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.53500	207.65859	2.53500	208.53073				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.86382				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			2.31000	112.93570	2.31000	112.87453				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			2.64000	108.48201	2.64000	108.42229				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.20551				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	52.99000				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.48141				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.74500	106.53235	2.74500	106.47339				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.65500	113.67467	2.65500	205.06350				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.70500	112.02496	2.70500	203.63953				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.24000	99.47389	2.24000	99.42021				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.73500	160.14449	2.73500	202.79093				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.02000	87.92856	3.02000	101.56689				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			2.95000	97.21081	2.95000	153.05503			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.47000	81.87340	3.47000	94.11886			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			2.94000	97.19261	2.94000	153.21952			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/08/2015 Spot Bond				100.00000	0.00000	100.39123			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.00000	151.87850	3.00000	152.11151			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.24500	187.76717	3.24500	189.49861			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.40000	82.17492	3.40000	94.39222			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.37000	82.49491	3.37000	94.87749			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			2.25000	98.95326	2.25000	100.00000			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.09000	126.39425	2.09000	274.47576			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			1.98000	127.37886	1.98000	276.61474			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			2.70000	121.09514	2.70000	262.96393			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			2.47000	102.63545	2.47000	130.99365			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.73654			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			2.00000	134.82815	2.00000	130.63586			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.94985			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.20006			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.61321			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			2.42000	109.58662	2.42000	109.52695			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	27.30989	104.97509	27.24080			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	30.34823	101.07593	30.27399			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	22.42233	100.44759	22.36779			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	28.61045	100.76967	28.54066			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			2.02500	119.70833	2.02500	119.64451				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.17000	99.19811	2.17000	114.25287				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	98.84228				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			2.20000	98.94037	2.20000	113.95593				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	100.08826				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			2.18000	125.59536	2.18000	345.56188				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	100.51086				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	100.02443				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
FRX16 On 15/09/2016 Spot Bond			7.66500	102.10174	7.66500	102.08087				0.00	0	1,500,000,000
Total FRX16 SPOT										0.00	0	1,500,000,000
Total For FRX16										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17 On 15/09/2017 Spot Bond			8.24000	102.33544	8.24000	102.31298			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.47500	106.44317	8.47500	106.41903			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.08000	100.14380	9.08000	100.11964			0.00	0	760,000,000
Total FRX19 SPOT									0.00	0	760,000,000
Total For FRX19									0.00	0	760,000,000
FRX20 On 01/10/2020 Spot Bond			9.39500	98.80286	9.39500	98.77808			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			10.01000	89.97475	10.01000	89.95088			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			9.99000	104.37043	9.99000	104.34249			0.00	0	400,000,000
Total FRX24 SPOT									0.00	0	400,000,000
Total For FRX24									0.00	0	400,000,000
FRX26 On 01/10/2026 Spot Bond			10.35000	95.47029	10.35000	95.96116			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.67500	96.05945	10.67500	96.45100			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.80000	92.88606	10.80000	92.85907			0.00	0	200,000,000
Total FRX31 SPOT									0.00	0	200,000,000
Total For FRX31									0.00	0	200,000,000
FRX45 On 14/04/2045 Spot Bond			10.20000	80.58819	10.20000	80.56628			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	101.42272			0.00	628,031,800	314,015,900
Total FS1A3 SPOT									0.00	628,031,800	314,015,900
Total For FS1A3									0.00	628,031,800	314,015,900
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.44264			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.49239				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.57204				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.63176				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.89043				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.23612				0.00	923,861,400	623,513,500
Total FS2A3 SPOT										0.00	923,861,400	623,513,500
Total For FS2A3										0.00	923,861,400	623,513,500
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.08849				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	100.24482				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	100.25447				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	100.26250				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	100.29779				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	52.84012	100.00000	52.71211				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	8.86510	100.00000	8.84362				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.48732	100.00000	1.48371				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.24953	100.00000	0.24893				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.27872	100.00000	10.25382				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.72448	100.00000	1.72031				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.28932	100.00000	0.28862				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4C11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D11 On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.12695				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.39000	101.48412	9.39000	101.45868				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.88210				0.00	2,200,000,000	1,100,000,000
Total GH31A1 SPOT										0.00	2,200,000,000	1,100,000,000
Total For GH31A1										0.00	2,200,000,000	1,100,000,000
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.14275				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.14461				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.15662				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.17136				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.18054				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										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
GPT33 On 11/08/2015 Spot Bond				100.00000	0.00000	100.37265				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB01 On 08/12/2019 Spot Bond			100.00000	10.92188	100.00000	10.89542				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	18.95273	100.00000	18.90681				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	11.57164	100.00000	11.54360				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.82233	100.00000	10.78854				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.67727				0.00	785,292,600	392,646,300
Total GRH1A2 SPOT										0.00	785,292,600	392,646,300
Total For GRH1A2										0.00	785,292,600	392,646,300
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.70367				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.73642				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.78183				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	100.84959				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.98205				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.34901				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.80382				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	100.24326				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.43905				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	1,039,500,000
Total GRX01U SPOT										0.00	0	1,039,500,000
Total For GRX01U										0.00	0	1,039,500,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.87364				0.00	0	200,000,000
Total GSIZ16 SPOT										0.00	0	200,000,000
Total For GSIZ16										0.00	0	200,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.74050				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	9.94945	100.00000	9.92536				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.92414				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.67769				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.58764				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.59443			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	101.22272			0.00	0	0
Total HILC20 SPOT									0.00	0	0
Total For HILC20									0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	100.44363			0.00	0	0
Total HILC21 SPOT									0.00	0	0
Total For HILC21									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.90089			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			7.44570	101.21459	7.44570	92.51257			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.94074			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2015 Spot Bond			8.44583	101.17221	8.44583	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.99195			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.89607	101.22544	8.89607	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	101.05449			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.98552			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.14132			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	100.47330			0.00	750,000,000	434,000,000
Total HPF04 SPOT									0.00	750,000,000	434,000,000
Total For HPF04									0.00	750,000,000	434,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF05 On 17/02/2017 Spot Bond			9.27000	103.80136	9.27000	103.77538			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.29460			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.27699			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.43000	108.69861	8.43000	108.67382			0.00	0	1,580,000,000
Total HWAY20 SPOT									0.00	0	1,580,000,000
Total For HWAY20									0.00	0	1,580,000,000
HWAY2 On 07/12/2023 Spot Bond			1.84000	128.64517	1.84000	279.36571			0.00	0	2,220,000,000
Total HWAY23 SPOT									0.00	0	2,220,000,000
Total For HWAY23									0.00	0	2,220,000,000
HWAY2 On 07/12/2024 Spot Bond			1.84000	131.73402	1.84000	286.07346			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			9.65500	99.58727	9.65500	99.56134			0.00	0	2,230,000,000
Total HWAY34 SPOT									0.00	0	2,230,000,000
Total For HWAY34									0.00	0	2,230,000,000
HWAY3 On 31/07/2035 Spot Bond			9.69500	99.18373	9.69500	99.15779			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	38.27063	100.00000	38.17792			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	92.13285	100.00000	91.90366			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	42.15977	100.00000	42.05651		20,000,000,000,000.00	0.00	200,000,000	50,000,000
Total HWF05U SPOT								20,000,000,000,000.00	0.00	200,000,000	50,000,000
Total For HWF05U								20,000,000,000,000.00	0.00	200,000,000	50,000,000
HWF06 On 20/11/2016 Spot Bond			100.00000	33.81767	100.00000	33.73575		60,000,000,000,000.00	0.00	600,000,000	150,000,000
Total HWF06U SPOT								60,000,000,000,000.00	0.00	600,000,000	150,000,000
Total For HWF06U								60,000,000,000,000.00	0.00	600,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600			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			1.59500	120.17834	1.56000	120.48322		66,151,603,881,000.00	41,474,359,800	110,921,431,000	
Total I2025 SPOT								66,151,603,881,000.00	41,474,359,800	110,921,431,000	
Total For I2025								66,151,603,881,000.00	41,474,359,800	110,921,431,000	
I2038 On 31/01/2038 Spot Bond			1.82000	125.27951	1.82000	125.21335		14,778,468,432,000.00	8,120,037,600	102,691,451,300	
Total I2038 SPOT								14,778,468,432,000.00	8,120,037,600	102,691,451,300	
Total For I2038								14,778,468,432,000.00	8,120,037,600	102,691,451,300	
I2046 On 31/03/2046 Spot Bond			1.84500	125.74905	1.84500	125.68262		23,345,939,970,000.00	12,653,626,000	93,299,782,300	
Total I2046 SPOT								23,345,939,970,000.00	12,653,626,000	93,299,782,300	
Total For I2046								23,345,939,970,000.00	12,653,626,000	93,299,782,300	
I2050 On 31/12/2050 Spot Bond			1.88500	134.64157	1.88500	134.57022		1,981,359,692,000.00	1,051,119,200	26,390,382,400	
Total I2050 SPOT								1,981,359,692,000.00	1,051,119,200	26,390,382,400	
Total For I2050								1,981,359,692,000.00	1,051,119,200	26,390,382,400	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.44689		0.00	0	0	
Total IBL14 SPOT								0.00	0	0	
Total For IBL14								0.00	0	0	
IBL21 On 15/03/2016 Spot Bond			8.11500	103.05944	8.11500	103.03716		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			8.14000	106.64910	8.14000	106.62598		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			7.93500	102.73641	7.93500	102.71434		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.58369		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			1.24000	101.66177	1.24000	131.63298		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			2.07000	105.13720	2.07000	134.18811		0.00	0	0	
Total IBL36 SPOT								0.00	0	0	
Total For IBL36								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.84620			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.26000	102.69410	8.26000	102.67138			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.57136			0.00	600,000,000	300,000,000
Total IBL40 SPOT									0.00	600,000,000	300,000,000
Total For IBL40									0.00	600,000,000	300,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.26931			0.00	0	150,000,000
Total IBL42 SPOT									0.00	0	150,000,000
Total For IBL42									0.00	0	150,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.40272			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	109.63500	10.00000	109.60600			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			8.85500	101.01627	8.85500	100.99222			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			9.31000	95.15601	9.31000	95.13209			0.00	0	2,340,000,000
Total IBL46 SPOT									0.00	0	2,340,000,000
Total For IBL46									0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.49117			0.00	0	200,000,000
Total IBL48 SPOT									0.00	0	200,000,000
Total For IBL48									0.00	0	200,000,000
IBL49 On 02/04/2018 Spot Bond			8.93000	97.28826	8.93000	97.26504		24,289,600,000,000.00	2,720,000,000	1,360,000,000	
Total IBL49 SPOT								24,289,600,000,000.00	2,720,000,000	1,360,000,000	
Total For IBL49								24,289,600,000,000.00	2,720,000,000	1,360,000,000	
IBL50 On 02/08/2020 Spot Bond			9.36000	101.94676	9.36000	101.92101			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	100.54429			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.68194			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.87500	101.74612	7.87500	101.72441			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			8.63500	101.28782	8.63500	101.26417			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.70971			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	100.37120			0.00	1,200,000,000	600,000,000
Total IBL57 SPOT									0.00	1,200,000,000	600,000,000
Total For IBL57									0.00	1,200,000,000	600,000,000
IBL58 On 13/02/2017 Spot Bond			7.91000	103.49783	7.91000	103.47565			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			8.59500	104.56663	8.59500	104.54233			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			9.67000	106.33690	9.67000	106.30916			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.23305			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.74537			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.55775			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.67001			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.68334			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.66425			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.80000	128.30239	2.80000	128.42361			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00942	100.00000	0.00939			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.84480			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	100.81144			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			9.32500	96.81908	9.32500	96.79497		424,287,500,000,000.00	45,500,000,000	40,000,000,000	
Total IDCG03 SPOT								424,287,500,000,000.00	45,500,000,000	40,000,000,000	
Total For IDCG03								424,287,500,000,000.00	45,500,000,000	40,000,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.16460		0.00	47,800,000,000	45,000,000,000	
Total IDCG04 SPOT								0.00	47,800,000,000	45,000,000,000	
Total For IDCG04								0.00	47,800,000,000	45,000,000,000	
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.03658		0.00	40,200,000,000	30,000,000,000	
Total IDCG05 SPOT								0.00	40,200,000,000	30,000,000,000	
Total For IDCG05								0.00	40,200,000,000	30,000,000,000	
IDCG06 On 24/11/2024 Spot Bond			9.89000	98.16774	9.89000	98.14200		684,388,000,000,000.00	69,200,000,000	35,000,000,000	
Total IDCG06 SPOT								684,388,000,000,000.00	69,200,000,000	35,000,000,000	
Total For IDCG06								684,388,000,000,000.00	69,200,000,000	35,000,000,000	
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.67829	5.00000	101.66442		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	100.59547	5.00000	100.58189		0.00	0	0	
Total IDCP04 SPOT								0.00	0	0	
Total For IDCP04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.86470	4.00000	100.85384				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.49901	4.00000	100.48814				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	45.81773	100.00000	45.70552				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	45.63726	100.00000	45.52549				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	45.63726	100.00000	45.52549				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	104.69395	9.20000	104.66824				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.33409				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.85517	100.00000	8.83371				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.42193				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	94.03117	100.00000	93.79491				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	14.73255	100.00000	14.69646				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	20.66954	100.00000	20.61947				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN276U On 30/06/2021 Spot Bond			100.00000	1.54761	100.00000	1.54465			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.72231	100.00000	9.69850			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	9.59397	100.00000	9.57073			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	10.69744	100.00000	10.67124			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	31.36179	100.00000	31.28499			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN291U On 09/07/2015 Spot Bond			100.00000	90.79602	100.00000	90.57072			0.00	0	0
Total IN291U SPOT									0.00	0	0
Total For IN291U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0
Total IN294U SPOT									0.00	0	0
Total For IN294U									0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0
Total IN295U SPOT									0.00	0	0
Total For IN295U									0.00	0	0
IN299U On 30/06/2015 Spot Bond			100.00000	94.45605	100.00000	94.21632			0.00	0	0
Total IN299U SPOT									0.00	0	0
Total For IN299U									0.00	0	0
IN300U On 30/06/2015 Spot Bond			100.00000	94.50249	100.00000	94.26264			0.00	0	0
Total IN300U SPOT									0.00	0	0
Total For IN300U									0.00	0	0
IN528U On 07/07/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244			0.00	0	0
Total IN528U SPOT									0.00	0	0
Total For IN528U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	86.69248	100.00000	86.42408			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN535U On 25/08/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total IN535U SPOT									0.00	0	0
Total For IN535U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	81.33515	100.00000	81.10143			0.00	0	100,000,000
Total IN546U SPOT									0.00	0	100,000,000
Total For IN546U									0.00	0	100,000,000
IN700U On 18/08/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278			0.00	0	0
Total IN700U SPOT									0.00	0	0
Total For IN700U									0.00	0	0
INA523 On 03/06/2015 Spot Bond			6.40000	99.98247	6.40000	99.87741			0.00	0	0
Total INA523 SPOT									0.00	0	0
Total For INA523									0.00	0	0
INA524 On 09/06/2015 Spot Bond			6.40000	99.87741	6.40000	99.77257			0.00	0	0
Total INA524 SPOT									0.00	0	0
Total For INA524									0.00	0	0
INA529 On 14/07/2015 Spot Bond			6.45000	99.26328	6.45000	99.15892			0.00	0	0
Total INA529 SPOT									0.00	0	0
Total For INA529									0.00	0	0
INA530 On 21/07/2015 Spot Bond			6.45000	99.14154	6.45000	99.03744			0.00	0	0
Total INA530 SPOT									0.00	0	0
Total For INA530									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.60000	98.99755	6.60000	98.89133			0.00	0	0
Total INA531 SPOT									0.00	0	0
Total For INA531									0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.60000	98.75007	6.60000	98.64438			0.00	0	0
Total INA533 SPOT									0.00	0	0
Total For INA533									0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.60000	98.62679	6.60000	98.52137			0.00	0	0
Total INA534 SPOT									0.00	0	0
Total For INA534									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.59576			0.00	0	0
Total ING114 SPOT									0.00	0	0
Total For ING114									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.91250	102.71918	10.91250	102.40458			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING116 On 31/03/2016 Spot Bond			10.91250	101.94786	10.91250	101.75186				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.67945				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.64743				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	101.05414	6.50000	101.03648				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.76172				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.36489				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.56826				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.94130				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	109.63500	10.00000	109.60600				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.62281				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	103.68309				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING274 SPOT										0.00	0	0
Total For ING274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	100.85487				0.00	0	0
Total ING292 SPOT										0.00	0	0
Total For ING292										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	98.15290				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	98.01363				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	73.44064	100.00000	73.29317				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	100.27158				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.57051				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP274U On 14/07/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total IP274U SPOT										0.00	0	0
Total For IP274U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				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	101.03683				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	101.05013				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			8.62500	101.47921	8.62500	101.45580				0.00	0	1,200,000,000
Total IPF06 SPOT										0.00	0	1,200,000,000
Total For IPF06										0.00	0	1,200,000,000
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.26317				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.29311			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	101.31309			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.96910			0.00	712,000,000	656,000,000
Total IPF10 SPOT									0.00	712,000,000	656,000,000
Total For IPF10									0.00	712,000,000	656,000,000
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.01767			0.00	0	75,700,000
Total IPF11 SPOT									0.00	0	75,700,000
Total For IPF11									0.00	0	75,700,000
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.98831			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC06 On 15/07/2015 Spot Bond				100.00000	0.00000	100.83544			0.00	0	0
Total IPFC06 SPOT									0.00	0	0
Total For IPFC06									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.67500	98.96565	9.67500	98.94024			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.68537			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			8.83000	103.68458	8.83000	103.66023			0.00	0	1,443,000,000
Total IPL6 SPOT									0.00	0	1,443,000,000
Total For IPL6									0.00	0	1,443,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.15544			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	101.12784			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	99.52860			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.70852			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			8.10000	104.80733	8.10000	104.78418			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	103.10513			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.83987			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017 On 31/01/2022 Spot Bond			3.35000	97.36776	3.35000	127.57796			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.50000	144.39763	3.50000	149.25385			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	101.42223			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	101.16340			0.00	0	100,000,000
Total IV023 SPOT									0.00	0	100,000,000
Total For IV023									0.00	0	100,000,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.02192			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.91864			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.55436			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			3.56000	100.54495	3.56000	108.28916			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			3.56000	100.46113	3.56000	108.28916			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	99.76486			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	100.45090			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			10.39500	109.41290	10.39500	109.38278			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.74792			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			3.60000	142.87099	3.60000	142.78875			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV531U On 30/07/2015 Spot Bond			100.00000	86.28842	100.00000	86.08491			0.00	0	0
Total IV531U SPOT									0.00	0	0
Total For IV531U									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0
Total IV533U SPOT									0.00	0	0
Total For IV533U									0.00	0	0
IV534U On 20/08/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0
IVA522 On 28/05/2015 Spot Bond			6.40000	99.91241	6.40000	99.92991			0.00	0	0
Total IVA522 SPOT									0.00	0	0
Total For IVA522									0.00	0	0
IVA523 On 04/06/2015 Spot Bond			6.40000	99.96494	6.40000	99.98247			0.00	0	0
Total IVA523 SPOT									0.00	0	0
Total For IVA523									0.00	0	0
IVA524 On 11/06/2015 Spot Bond			6.40000	99.84244	6.40000	99.85992			0.00	0	0
Total IVA524 SPOT									0.00	0	0
Total For IVA524									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA528 On 09/07/2015 Spot Bond			6.45000	99.35041	6.45000	99.61274			0.00	0	0
Total IVA528 SPOT									0.00	0	0
Total For IVA528									0.00	0	0
IVA529 On 16/07/2015 Spot Bond			6.45000	99.22846	6.45000	99.49015			0.00	0	0
Total IVA529 SPOT									0.00	0	0
Total For IVA529									0.00	0	0
IVA530 On 23/07/2015 Spot Bond			6.45000	99.10682	6.45000	99.36786			0.00	0	0
Total IVA530 SPOT									0.00	0	0
Total For IVA530									0.00	0	0
IVA531 On 30/07/2015 Spot Bond			6.60000	98.96212	6.60000	98.73244			0.00	0	0
Total IVA531 SPOT									0.00	0	0
Total For IVA531									0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.60000	98.59163	6.60000	98.48628			0.00	0	0
Total IVA534 SPOT									0.00	0	0
Total For IVA534									0.00	0	0
IVA537 On 03/09/2015 Spot Bond			100.00000	79.69432	100.00000	79.52070		740,000,000,000,000.00	17,400,000,000	15,400,000,000	
Total IVA537 SPOT								10,000,000,000,000.00	17,400,000,000	15,400,000,000	
Total For IVA537								10,000,000,000,000.00	17,400,000,000	15,400,000,000	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.85669			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	109.63500	10.00000	109.60600			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.87768			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	101.10313			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	100.23526			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.22216				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	100.00000				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	101.03693				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	101.04358				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	101.05688				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.99700				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.89520				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.70127				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.57345				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	100.34897				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	100.11433				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	100.11320				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.19449			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.78141			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.46239			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.33845			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.37273			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.37273			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			9.19500	103.81644	9.19500	103.79067			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	15.83414	100.00000	15.79872			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.03651	100.00000	11.00947			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.88557			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			9.34500	103.33296	9.34500	103.30688			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.71448			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.37111			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.51010			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	104.40384			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.75045			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.77302			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			6.90000	100.93511	6.90000	100.91655			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.58343			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	100.24339			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	99.95915			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.62275			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.43318			0.00	0	0
Total IVC052 SPOT									0.00	0	0
Total For IVC052									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.47248			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	99.96235			0.00	0	0
Total IVC054 SPOT									0.00	0	0
Total For IVC054									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.49735			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.67893			0.00	0	500,000,000
Total IVC056 SPOT									0.00	0	500,000,000
Total For IVC056									0.00	0	500,000,000
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.82613			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.70430			0.00	1,060,000,000	563,300,000
Total JDG01 SPOT									0.00	1,060,000,000	563,300,000
Total For JDG01									0.00	1,060,000,000	563,300,000
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.84033			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	52.71211	100.00000	52.58441			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	101.38297			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.91779			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.79576			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.84366			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	86.25592	100.00000	86.05201			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.15258				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.72750				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			8.54000	138.69661	8.54000	138.66509				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.39007				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.69693				0.00	0	150,000,000
Total LBK05 SPOT										0.00	0	150,000,000
Total For LBK05										0.00	0	150,000,000
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	99.99986				0.00	1,000,000,000	800,000,000
Total LBK06 SPOT										0.00	1,000,000,000	800,000,000
Total For LBK06										0.00	1,000,000,000	800,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.46942				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	101.07124				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			10.31000	97.69799	10.31000	97.67130				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.57322	9.71000	102.54635				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.68212				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			8.86000	99.95840	8.86000	99.93447				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000
Total For LGL02										0.00	0	3,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			8.99000	97.91936	8.99000	97.89584			0.00	0	700,000,000
Total LGL03 SPOT									0.00	0	700,000,000
Total For LGL03									0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			9.98000	99.46169	9.98000	99.43494			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.91845			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	102.44212			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			7.92000	106.43693	7.92000	106.41422			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.66034			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.20652			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	100.25765			0.00	0	50,000,000
Total LRFA1 SPOT									0.00	0	50,000,000
Total For LRFA1									0.00	0	50,000,000
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.26720			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	100.28621			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.36061			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.47386			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	99.86072				0.00	0	0
Total MAQ068 SPOT										0.00	0	0
Total For MAQ068										0.00	0	0
MAQ06 On 09/07/2015 Spot Bond				100.00000	0.00000	99.33831				0.00	0	0
Total MAQ069 SPOT										0.00	0	0
Total For MAQ069										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				100.00000	0.00000	98.98280				0.00	0	0
Total MAQ070 SPOT										0.00	0	0
Total For MAQ070										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				100.00000	0.00000	98.75980				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.62528				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.63734				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.65592				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.30543				0.00	1,000,000,000	500,000,000
Total MBF029 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF029										0.00	1,000,000,000	500,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.99691				0.00	50,000,000	50,000,000
Total MBF030 SPOT										0.00	50,000,000	50,000,000
Total For MBF030										0.00	50,000,000	50,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.29594				0.00	600,000,000	300,000,000
Total MBF033 SPOT										0.00	600,000,000	300,000,000
Total For MBF033										0.00	600,000,000	300,000,000
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.00745				0.00	280,000,000	140,000,000
Total MBF035 SPOT										0.00	280,000,000	140,000,000
Total For MBF035										0.00	280,000,000	140,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.40308				0.00	1,000,000,000	1,000,000,000
Total MBF037 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF037										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.96634			0.00	400,000,000	200,000,000
Total MBF039 SPOT									0.00	400,000,000	200,000,000
Total For MBF039									0.00	400,000,000	200,000,000
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.48809			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.48608			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	100.49692			0.00	400,000,000	200,000,000
Total MBF042 SPOT									0.00	400,000,000	200,000,000
Total For MBF042									0.00	400,000,000	200,000,000
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	99.86545			0.00	0	0
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.93801			0.00	992,000,000	496,000,000
Total MBF044 SPOT									0.00	992,000,000	496,000,000
Total For MBF044									0.00	992,000,000	496,000,000
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.01022			0.00	156,000,000	78,000,000
Total MBF045 SPOT									0.00	156,000,000	78,000,000
Total For MBF045									0.00	156,000,000	78,000,000
MBP24 On 22/03/2016 Spot Bond			100.00000	60.96949	100.00000	60.82179			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	22.30617	100.00000	22.25154			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	21.60410	100.00000	21.55120			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	21.68985	100.00000	21.63673			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	20.84256	100.00000	20.79207			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP33 On 17/02/2017 Spot Bond			100.00000	21.80137	100.00000	21.74856			0.00	0	0
Total MBP33U SPOT									0.00	0	0
Total For MBP33U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.66994			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.85500	101.72093	8.85500	101.69685		274,505,000,000.00		31,000,000	571,000,000
Total MBSA01 SPOT								274,505,000,000.00		31,000,000	571,000,000
Total For MBSA01								274,505,000,000.00		31,000,000	571,000,000
MBSA0 On 15/04/2019 Spot Bond			8.87500	101.24569	8.87500	101.22167		0.00		0	60,000,000
Total MBSA02 SPOT								0.00		0	60,000,000
Total For MBSA02								0.00		0	60,000,000
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	103.30123		0.00		0	0
Total MBSA03 SPOT								0.00		0	0
Total For MBSA03								0.00		0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	101.11860		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	103.12797		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	103.26679		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			8.07500	101.98548	8.07500	101.96342		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			8.84500	105.29851	8.84500	105.27333		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			9.60000	106.04375	9.60000	106.01628		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	101.43266		0.00		0	0
Total MFS1A1 SPOT								0.00		0	0
Total For MFS1A1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.48245				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			9.66000	104.01415	9.66000	104.08500				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			7.07000	102.17199	7.07000	102.15260				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.00000				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			9.00000	99.66228	9.00000	99.63831				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.58646				0.00	0	15,500,000
Total MMIG01 SPOT										0.00	0	15,500,000
Total For MMIG01										0.00	0	15,500,000
MMIG0 On 17/03/2026 Spot Bond			9.47500	106.01142	9.47500	104.63528				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	99.99974				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	25.71064	100.00000	25.64836				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	100.00000				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			8.70000	99.65935	8.70000	99.63617				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			7.02000	103.86101	7.02000	103.84119				0.00	0	0
Total MTN03 SPOT										0.00	0	0
Total For MTN03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			8.69000	106.62518	8.69000	106.60013			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.68778	100.89771	6.67145			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	6.77520	100.61875	6.75870			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.03500	96.16618	9.03500	96.14309			0.00	0	100,000,000
Total NAM01 SPOT									0.00	0	100,000,000
Total For NAM01									0.00	0	100,000,000
NBK10A On 25/07/2016 Spot Bond			7.64000	101.64288	7.64000	101.62184			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			9.18000	99.01721	9.18000	98.99306			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			8.92500	103.91173	8.92500	103.88707				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.37000	104.08131	9.37000	104.05541				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	101.11082				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			9.28500	104.04654	9.28500	104.04313				0.00	0	60,000,000
Total NBK14A SPOT										0.00	0	60,000,000
Total For NBK14A										0.00	0	60,000,000
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.07224				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.52500	99.09379	9.52500	99.05829				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.10203				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.14000	98.58297	10.14000	98.55604				0.00	0	3,500,000,000
Total NBK16A SPOT										0.00	0	3,500,000,000
Total For NBK16A										0.00	0	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.81834				0.00	400,000,000	200,000,000
Total NBK16B SPOT										0.00	400,000,000	200,000,000
Total For NBK16B										0.00	400,000,000	200,000,000
NBK17/ On 22/04/2026 Spot Bond			10.32000	98.70637	10.32000	98.67924				0.00	0	500,000,000
Total NBK17A SPOT										0.00	0	500,000,000
Total For NBK17A										0.00	0	500,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.17395				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.27753				0.00	464,000,000	232,000,000
Total NBK18B SPOT										0.00	464,000,000	232,000,000
Total For NBK18B										0.00	464,000,000	232,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.06896			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.37238			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	100.41105			0.00	520,000,000	410,000,000
Total NBK21B SPOT									0.00	520,000,000	410,000,000
Total For NBK21B									0.00	520,000,000	410,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.40966			0.00	1,138,000,000	569,000,000
Total NBK22B SPOT									0.00	1,138,000,000	569,000,000
Total For NBK22B									0.00	1,138,000,000	569,000,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.42043			0.00	0	300,000,000
Total NBK23B SPOT									0.00	0	300,000,000
Total For NBK23B									0.00	0	300,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.44711			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.44988			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.90657			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond			100.00000	8.69719	100.00000	100.00000			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.90000	103.22603	6.90000	103.20690			0.00	0	740,000,000
Total NBK2A SPOT									0.00	0	740,000,000
Total For NBK2A									0.00	0	740,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.14777			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.87500	111.37801	8.87500	111.35172		1,775,000,000,000.00		200,000,000	3,160,000,000
Total NBK3A SPOT								1,775,000,000,000.00		200,000,000	3,160,000,000
Total For NBK3A								1,775,000,000,000.00		200,000,000	3,160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			10.71500	38.38990	10.71500	38.37920				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.95758				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.68500	103.07194	7.68500	103.05082				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.42192				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.00000				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	96.63684				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	99.98078				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.73221				0.00	2,520,000,000	1,260,000,000
Total NCLN64 SPOT										0.00	2,520,000,000	1,260,000,000
Total For NCLN64										0.00	2,520,000,000	1,260,000,000
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.71462				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	93.10203				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	101.12531				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	100.37555				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.54715				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.46750				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.79355				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.41868				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.40102				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	101.40003				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.64575				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.61317				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			9.88500	107.67655	9.88500	106.57046				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.60326				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			9.92000	106.43718	9.92000	105.46172				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	101.61317				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45061				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.45120				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.62902				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.64883				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.97884				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.12802				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.01000	103.15028	7.01000	103.13087				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.83351				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	98.77422				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.05500	105.29233	10.05500	104.03199				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	99.86671				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.09417				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.10227				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.00127				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	116.76070	9.44500	116.73142				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.05274				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				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			1.99000	168.85520	1.99000	168.76530				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			2.42000	98.14174	2.42000	141.65650				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	182.83332	3.45000	184.82773				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.81000	107.96961	2.81000	107.90642				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.09000	149.98073	3.09000	140.61913				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			3.00000	152.19767	3.00000	152.11151			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.71000	105.92006	8.71000	105.89511			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.34000	104.45014	9.34000	104.59690			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	100.20204			0.00	1,360,000,000	340,000,000
Total NQ1A11 SPOT									0.00	1,360,000,000	340,000,000
Total For NQ1A11									0.00	1,360,000,000	340,000,000
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.19130			0.00	2,020,000,000	1,010,000,000
Total NQ1A16 SPOT									0.00	2,020,000,000	1,010,000,000
Total For NQ1A16									0.00	2,020,000,000	1,010,000,000
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	100.19806			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.19403			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	100.20586			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.54000	104.43731	9.54000	105.81609			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.20210			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	100.19941			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.00000	0.00000	100.21732			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			9.74000	104.42460	9.74000	104.56694			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.20479			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	100.20614			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.22884			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.25557			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	100.23930			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.21016			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			8.64500	110.74213	8.64500	110.71653			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.37500	116.19169	9.37500	116.16277			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.88500	174.12602	1.88500	174.03384			0.00	0	8,700,000,000
Total NRA023 SPOT									0.00	0	8,700,000,000
Total For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.22000	114.75352	10.22000	114.72228			0.00	0	3,020,000,000
Total NRA028 SPOT									0.00	0	3,020,000,000
Total For NRA028									0.00	0	3,020,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.01792			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.81276			0.00	960,000,000	834,000,000
Total NTC15 SPOT									0.00	960,000,000	834,000,000
Total For NTC15									0.00	960,000,000	834,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.51565			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	99.85549			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	100.02027			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	100.08932			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.11874			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	16.54764	100.00000	16.50755			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	90.10776	100.00000	89.88852			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			6.91000	101.63166	6.91000	101.61294			0.00	0	500,000,000
Total OML01 SPOT									0.00	0	500,000,000
Total For OML01									0.00	0	500,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.99350			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			9.86000	96.47452	9.86000	97.97120		690,200,000,000.00		70,000,000	70,000,000
Total OML03 SPOT								690,200,000,000.00		70,000,000	70,000,000
Total For OML03								690,200,000,000.00		70,000,000	70,000,000
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.71479			0.00	0	10,000,000
Total OML04 SPOT									0.00	0	10,000,000
Total For OML04									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			10.00500	100.45266	10.00500	101.01802			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.55000	100.53949	10.55000	100.94696			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.14000	100.87015	11.14000	101.08064		445,600,000,000.00		40,000,000	1,040,000,000
Total OML07 SPOT								445,600,000,000.00		40,000,000	1,040,000,000
Total For OML07								445,600,000,000.00		40,000,000	1,040,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	35.49859	100.00000	35.41260			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	99.40000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	101.80130			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	99.86910			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.53028			0.00	720,000,000	360,000,000
Total PMM18 SPOT									0.00	720,000,000	360,000,000
Total For PMM18									0.00	720,000,000	360,000,000
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	100.36080			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.39168			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.43835			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.85549			0.00	0	600,000,000
Total PPC003 SPOT									0.00	0	600,000,000
Total For PPC003									0.00	0	600,000,000
PPC00: On 30/06/2021 Spot Bond			9.57500	104.06532	9.57500	105.41548			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.67668			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.69507			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.70334			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.72171			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.80066			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.81900			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.72731			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			7.96000	43.88180	7.96000	43.87239			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			5.92000	104.96248	5.92000	104.94574		697,624,640,000,000.00	117,842,000,000	192,700,000,000	
Total R158 SPOT								17,624,640,000,000.00	117,842,000,000	192,700,000,000	
Total For R158								17,624,640,000,000.00	117,842,000,000	192,700,000,000	
R158P On 15/09/2015 Spot Bond			6.51500	98.16030	6.51500	98.14311		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			6.61500	111.22330	6.61500	111.20362			764,581,993,589,500.00	417,926,227,300	278,579,653,000
Total R159 SPOT									4,581,993,589,500.00	417,926,227,300	278,579,653,000
Total For R159									4,581,993,589,500.00	417,926,227,300	278,579,653,000
R159P On 15/09/2016 Spot Bond			6.44500	92.17027	6.44500	92.15439			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			8.17000	121.90287	8.14000	122.12364			493,282,826,935,000.00	1,651,564,605,500	1,884,972,609,400
Total R186 SPOT									13,282,826,935,000.00	651,564,605,500	384,972,609,400
Total For R186									13,282,826,935,000.00	651,564,605,500	384,972,609,400
R187P On 21/12/2026 Spot Bond			7.88000	40.94921	7.88000	40.94052			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			7.80000	38.27161	7.80000	38.26356			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			1.50000	286.33113	1.48000	286.58955			2,573,566,800,000.00	1,715,711,200	21,056,695,200
Total R197 SPOT									2,573,566,800,000.00	1,715,711,200	21,056,695,200
Total For R197									2,573,566,800,000.00	1,715,711,200	21,056,695,200
R202 On 07/12/2033 Spot Bond			1.72500	234.00766	1.70500	234.55632			25,326,512,790,000.00	14,682,036,400	215,079,842,000
Total R202 SPOT									15,326,512,790,000.00	14,682,036,400	215,079,842,000
Total For R202									15,326,512,790,000.00	14,682,036,400	215,079,842,000
R2023 On 28/02/2023 Spot Bond			8.00000	100.53786	7.97000	100.68593			284,423,796,000,000.00	285,552,974,500	427,704,637,500
Total R2023 SPOT									14,423,796,000,000.00	285,552,974,500	427,704,637,500
Total For R2023									14,423,796,000,000.00	285,552,974,500	427,704,637,500
R203 On 15/09/2017 Spot Bond			7.17000	103.99309	7.14000	104.03645			786,098,763,478,000.00	388,577,233,400	1,095,882,750,500
Total R203 SPOT									16,098,763,478,000.00	388,577,233,400	1,095,882,750,500
Total For R203									16,098,763,478,000.00	388,577,233,400	1,095,882,750,500
R2030 On 31/01/2030 Spot Bond			8.55500	98.08964	8.55500	98.06694			26,134,554,007,500.00	3,054,886,500	597,891,455,600
Total R2030 SPOT									16,134,554,007,500.00	3,054,886,500	597,891,455,600
Total For R2030									16,134,554,007,500.00	3,054,886,500	597,891,455,600
R2032 On 31/03/2032 Spot Bond			8.65000	97.88830	8.65000	97.86565			370,277,186,740,000.00	158,413,547,600	421,537,914,000
Total R2032 SPOT									10,277,186,740,000.00	158,413,547,600	421,537,914,000
Total For R2032									10,277,186,740,000.00	158,413,547,600	421,537,914,000
R2037 On 31/01/2037 Spot Bond			8.76000	100.33984	8.76000	100.31608			243,973,322,484,000.00	27,850,835,900	495,847,241,200
Total R2037 SPOT									13,973,322,484,000.00	27,850,835,900	495,847,241,200
Total For R2037									13,973,322,484,000.00	27,850,835,900	495,847,241,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Spot Bond			7.45500	105.24927	7.42500	105.32133			038,411,515,442,000.00	139,290,612,400	605,441,080,600
Total R204 SPOT									38,411,515,442,000.00	139,290,612,400	605,441,080,600
Total For R204									38,411,515,442,000.00	139,290,612,400	605,441,080,600
R2044 On 31/01/2044 Spot Bond			8.83000	102.09820	8.83000	102.07383			507,683,306,506,000.00	57,495,278,200	208,540,561,200
Total R2044 SPOT									17,683,306,506,000.00	57,495,278,200	208,540,561,200
Total For R2044									17,683,306,506,000.00	57,495,278,200	208,540,561,200
R2048 On 28/02/2048 Spot Bond			8.82000	101.46482	8.82000	101.44103			941,045,700,798,000.00	106,694,523,900	387,398,887,900
Total R2048 SPOT									11,045,700,798,000.00	106,694,523,900	387,398,887,900
Total For R2048									11,045,700,798,000.00	106,694,523,900	387,398,887,900
R207 On 15/01/2020 Spot Bond			7.69000	101.06764	7.66000	101.16038			427,299,769,239,000.00	315,643,663,100	636,397,440,800
Total R207 SPOT									17,299,769,239,000.00	315,643,663,100	636,397,440,800
Total For R207									17,299,769,239,000.00	315,643,663,100	636,397,440,800
R208 On 31/03/2021 Spot Bond			7.80500	96.28185	7.77500	96.39615			781,512,947,900,000.00	228,252,780,000	684,204,933,400
Total R208 SPOT									11,512,947,900,000.00	228,252,780,000	684,204,933,400
Total For R208									11,512,947,900,000.00	228,252,780,000	684,204,933,400
R209 On 31/03/2036 Spot Bond			8.73000	77.44504	8.70500	77.62172			089,560,426,984,000.00	239,354,000,800	729,379,134,800
Total R209 SPOT									19,560,426,984,000.00	239,354,000,800	729,379,134,800
Total For R209									19,560,426,984,000.00	239,354,000,800	729,379,134,800
R210 On 31/03/2028 Spot Bond			1.60000	177.31869	1.60000	177.22619			3,316,490,560,000.00	2,072,806,600	44,953,098,100
Total R210 SPOT									3,316,490,560,000.00	2,072,806,600	44,953,098,100
Total For R210									3,316,490,560,000.00	2,072,806,600	44,953,098,100
R211 On 31/01/2017 Spot Bond			0.54000	133.20215	0.54000	133.13648			2,134,907,388,000.00	3,953,532,200	29,218,749,900
Total R211 SPOT									2,134,907,388,000.00	3,953,532,200	29,218,749,900
Total For R211									2,134,907,388,000.00	3,953,532,200	29,218,749,900
R212 On 31/01/2022 Spot Bond			1.51000	138.88325	1.50000	138.89526			25,913,590,180,000.00	17,161,318,000	154,209,439,800
Total R212 SPOT									15,913,590,180,000.00	17,161,318,000	154,209,439,800
Total For R212									15,913,590,180,000.00	17,161,318,000	154,209,439,800
R213 On 28/02/2031 Spot Bond			8.62500	87.91438	8.60000	88.08639			356,645,101,662,500.00	157,292,185,700	648,243,617,300
Total R213 SPOT									16,645,101,662,500.00	157,292,185,700	648,243,617,300
Total For R213									16,645,101,662,500.00	157,292,185,700	648,243,617,300
R214 On 28/02/2041 Spot Bond			8.75000	78.76433	8.75000	78.74600			221,616,222,750,000.00	139,613,282,600	751,765,512,800
Total R214 SPOT									11,616,222,750,000.00	139,613,282,600	751,765,512,800
Total For R214									11,616,222,750,000.00	139,613,282,600	751,765,512,800
R228C On 15/09/2015 Spot Bond			6.51500	98.16030	6.51500	98.14311			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R229C On 15/03/2016 Spot Bond			6.43500	95.14770	6.43500	95.13133			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			6.44500	92.17027	6.44500	92.15439			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.58500	99.65839	6.58500	99.64048			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			6.45500	96.55270	6.45500	96.53585			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			6.43500	93.55296	6.43500	93.53668			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.49500	90.55499	6.49500	90.53909			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			7.11500	86.63410	7.11500	86.61746			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			7.16500	83.55496	7.16500	83.53880			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			7.43000	80.03810	7.43000	80.02206			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			7.41000	77.22407	7.41000	77.20864			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			7.39000	74.52336	7.39000	74.50850			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			7.38000	71.89940	7.38000	71.88509			0.00	0	0
Total R336C SPOT									0.00	0	0
Total For R336C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R337C On 21/06/2020 Spot Bond			7.62000	68.53506	7.62000	68.52098			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			7.60000	66.09037	7.60000	66.07683			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			7.69500	63.31925	7.69500	63.30612			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			7.66500	61.08883	7.66500	61.07621			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			7.63500	58.95403	7.63500	58.94189			0.00	0	0
Total R341C SPOT									0.00	0	0
Total For R341C									0.00	0	0
R342C On 21/12/2022 Spot Bond			7.60500	56.91029	7.60500	56.89862			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			7.56500	54.99594	7.56500	54.98473			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			7.52500	53.16651	7.52500	53.15573			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			8.08000	48.82005	8.08000	48.80942			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			8.04000	47.09697	8.04000	47.08677			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			8.00000	45.45221	8.00000	45.44242			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			7.96000	43.88180	7.96000	43.87239			0.00	0	0
Total R348C SPOT									0.00	0	0
Total For R348C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R349C On 21/06/2026 Spot Bond			7.92000	42.38198	7.92000	42.37294				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			7.88000	40.94921	7.88000	40.94052				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			7.84000	39.58014	7.84000	39.57178				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			7.80000	38.27161	7.80000	38.26356				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.80607				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.41493				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	102.26975				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.98734				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	28.79770	100.00000	28.72793				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	14.76872	100.00000	14.73255				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	34.06519	100.00000	33.98266				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	86.36659	100.00000	86.16804				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB5 On 10/12/2016 Spot Bond			100.00000	33.63893	100.00000	33.55744				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	19.29995	100.00000	19.25216				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	21.30652	100.00000	21.25158				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	7.88436	100.00000	7.86226				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	16.05490	100.00000	16.01350				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	12.88491	100.00000	12.85169				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.00934	100.00000	8.98611				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.80115				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.67474				0.00	0	200,000,000
Total RDFB03 SPOT										0.00	0	200,000,000
Total For RDFB03										0.00	0	200,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.02167				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	100.02707				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.13494				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	101.34692				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.35576				0.00	600,000,000	506,000,000
Total RDFC22 SPOT										0.00	600,000,000	506,000,000
Total For RDFC22										0.00	600,000,000	506,000,000
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	100.11139				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.11601				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.24204				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.20207				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	15.53710	100.00000	17.47893				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	10.89928	100.00000	11.68322				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	9.03018	100.00000	9.34004				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	8.34425	100.00000	8.45977				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.34858				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.14987				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.58405				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.81832				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.99557				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	100.07597				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.81495				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	101.14381				0.00	520,000,000	290,000,000
Total RES31 SPOT										0.00	520,000,000	290,000,000
Total For RES31										0.00	520,000,000	290,000,000
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.88938				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	88.13624				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.52815				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	91.66324				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	90.77192				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	102.01189				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	84.30344				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	94.65470				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	105.97961	12.35000	105.94454				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	14.35045	100.00000	14.31568				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.15288				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	5.53727	100.00000	5.52400				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	37.59126	100.00000	37.49919				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	55.46655	100.00000	55.33218				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	14.27557	100.00000	14.22344				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	40.61736	100.00000	40.51896				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.62292				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	78.61204			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			9.07500	105.13717	9.07500	105.11168			0.00	0	760,000,000
Total RW21 SPOT									0.00	0	760,000,000
Total For RW21									0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.42000	100.31535	9.42000	100.28999			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			9.86000	86.09811	9.86000	102.59536			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	96.18329			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			7.81500	104.37240	7.81500	104.35067			0.00	0	90,000,000
Total SBK12 SPOT									0.00	0	90,000,000
Total For SBK12									0.00	0	90,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600			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	100.09120			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.38000	100.63656	9.38000	100.61136			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.64072			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.84747			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	102.11336			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.26603			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.87394			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	99.97496			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.88293			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond			100.00000	11.31744	100.00000	0.02088		940,000,000,000,000.00	9,400,000,000	100,000,000,000	
Total SBK22 SPOT								10,000,000,000,000.00	9,400,000,000	100,000,000,000	
Total For SBK22								10,000,000,000,000.00	9,400,000,000	100,000,000,000	
SBK23 On 28/05/2027 Spot Bond			100.00000	11.69339	100.00000	11.66764		510,000,000,000,000.00	25,100,000,000	100,175,000,000	
Total SBK23 SPOT								10,000,000,000,000.00	25,100,000,000	100,175,000,000	
Total For SBK23								10,000,000,000,000.00	25,100,000,000	100,175,000,000	
SBK9 On 10/04/2018 Spot Bond			8.92500	99.89961	8.92500	99.87578		0.00	0	2,370,000,000	
Total SBK9 SPOT								0.00	0	2,370,000,000	
Total For SBK9								0.00	0	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			7.41000	104.52197	7.41000	104.50119		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			7.93500	104.36763	7.93500	104.34545		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			7.17000	104.59267	7.17000	104.57254		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			8.54000	101.15922	8.54000	101.13622		0.00	0	0	
Total SBN33 SPOT								0.00	0	0	
Total For SBN33								0.00	0	0	
SBN34 On 15/09/2015 Spot Bond			7.31500	104.54994	7.31500	104.52942		0.00	0	0	
Total SBN34 SPOT								0.00	0	0	
Total For SBN34								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35 On 15/09/2015 Spot Bond			7.97500	104.35589	7.97500	104.33360			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.58365			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	101.20043			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			8.19000	103.18399	8.19000	103.16148			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	101.08622			0.00	1,560,000,000	390,000,000
Total SBS15 SPOT									0.00	1,560,000,000	390,000,000
Total For SBS15									0.00	1,560,000,000	390,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.46959			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	102.67786			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			9.53500	107.40751	9.53500	107.38003			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			10.04000	100.54632	10.04000	100.51955			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	100.39000			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.32670			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	101.32271			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25 On 24/05/2019 Spot Bond			9.00500	99.76951	9.00500	99.74563			0.00	0	2,330,000,000
Total SBS25 SPOT									0.00	0	2,330,000,000
Total For SBS25									0.00	0	2,330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	24.38292	100.00000	24.32836			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			9.51000	106.44455	9.51000	106.41724			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	100.53796			0.00	440,000,000	220,000,000
Total SBS28 SPOT									0.00	440,000,000	220,000,000
Total For SBS28									0.00	440,000,000	220,000,000
SBS29 On 12/06/2019 Spot Bond			9.02000	98.67268	9.02000	102.98220			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			10.05000	88.03940	10.05000	88.01594			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.08877			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			9.79000	99.70301	9.79000	104.55522			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.47250			0.00	868,000,000	434,000,000
Total SBS32 SPOT									0.00	868,000,000	434,000,000
Total For SBS32									0.00	868,000,000	434,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.51289			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.94000	102.98530	9.94000	102.95816			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.66992			0.00	380,000,000	190,000,000
Total SBS35 SPOT									0.00	380,000,000	190,000,000
Total For SBS35									0.00	380,000,000	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.68778			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.06000	98.66331	9.06000	98.63916			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.24000	96.13970	10.24000	96.11318			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.65000	96.40125	10.65000	96.37363		065,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total SBS39 SPOT								5,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For SBS39								5,000,000,000,000.00	100,000,000,000	50,000,000,000	
SBS4 On 16/11/2021 Spot Bond			9.47500	96.23526	9.47500	96.21106			0.00	0	570,000,000
Total SBS4 SPOT									0.00	0	570,000,000
Total For SBS4									0.00	0	570,000,000
SBS9 On 07/07/2016 Spot Bond			7.61500	108.52122	7.61500	108.49881		11,422,500,000,000.00	1,500,000,000	2,042,400,000	
Total SBS9 SPOT								11,422,500,000,000.00	1,500,000,000	2,042,400,000	
Total For SBS9								11,422,500,000,000.00	1,500,000,000	2,042,400,000	
SBSI11 On 07/12/2023 Spot Bond			2.09000	126.39425	2.09000	274.47576		2,090,000,000,000.00	1,000,000,000	500,000,000	
Total SBSI11 SPOT								2,090,000,000,000.00	1,000,000,000	500,000,000	
Total For SBSI11								2,090,000,000,000.00	1,000,000,000	500,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.18500	103.00082	1.18500	131.75030		1,777,500,000,000.00	1,500,000,000	1,500,000,000	
Total SBSI12 SPOT								1,777,500,000,000.00	1,500,000,000	1,500,000,000	
Total For SBSI12								1,777,500,000,000.00	1,500,000,000	1,500,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	25.95949	100.00000	25.89660			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.01731			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	25.40073	100.00000	25.33919			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				165.89054	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			1.81000	116.32988	1.81000	130.42524			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	101.05414	6.50000	101.03648			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.78855			0.00	0	155,000,000
Total SHS01 SPOT									0.00	0	155,000,000
Total For SHS01									0.00	0	155,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.35577			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.92583			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.64000	103.91908	8.64000	103.89494			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.52757			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	101.27240			0.00	400,000,000	307,000,000
Total SHS07 SPOT									0.00	400,000,000	307,000,000
Total For SHS07									0.00	400,000,000	307,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.47081				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	33.89980	100.00000	33.81767				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.71950				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.68080				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	38.36357	100.00000	38.27063				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	46.57434	100.00000	46.46150				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	38.57752	100.00000	38.48407				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			9.48000	103.65104	9.48000	103.62496				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.94887				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.15629				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.86500	104.82931	7.86500	104.80698				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI3 On 15/08/2023 Spot Bond			9.17500	99.85080	9.17500	101.22943			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.59000	101.05769	8.59000	101.03459			0.00	0	4,020,000,000
Total SNT01 SPOT									0.00	0	4,020,000,000
Total For SNT01									0.00	0	4,020,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.22862			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	100.28988			0.00	1,760,000,000	880,000,000
Total SPDA3 SPOT									0.00	1,760,000,000	880,000,000
Total For SPDA3									0.00	1,760,000,000	880,000,000
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.63396			0.00	190,000,000	190,000,000
Total SPDA4 SPOT									0.00	190,000,000	190,000,000
Total For SPDA4									0.00	190,000,000	190,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.21868			0.00	1,812,000,000	1,056,000,000
Total SPDA5 SPOT									0.00	1,812,000,000	1,056,000,000
Total For SPDA5									0.00	1,812,000,000	1,056,000,000
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.22452			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	100.10645			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			8.24000	105.51326	8.24000	105.48985			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.12860			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.96748			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			9.36500	96.00471	9.36500	95.98070			0.00	0	2,140,000,000
Total SSA06 SPOT									0.00	0	2,140,000,000
Total For SSA06									0.00	0	2,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 01/03/2017 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00: On 26/03/2017 Spot Bond				100.00000	0.00000	101.52473				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.75526				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			9.34500	89.68344	9.34500	89.66107				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			9.34500	89.68344	9.34500	89.66107				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.08000	95.96840	9.08000	95.94485				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.65586				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.02000	102.22292	8.02000	102.20107				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			2.31000	112.50662	2.31000	112.87453				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			8.73500	101.37049	8.73500	101.34668				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			8.50000	100.16012	8.50000	100.13723				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.18000	106.83483	10.18000	106.80568				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.98163				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.47000	75.26967	10.47000	75.24880				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.89151				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.92933				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.51990				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	101.03811				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	99.28369				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.14852				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.68159				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond			100.00000	1.54308	100.00000	0.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1229: On 29/05/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1229 SPOT										0.00	0	0
Total For SY1229										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	99.86014			0.00	0	0
Total SY1230 SPOT									0.00	0	0
Total For SY1230									0.00	0	0
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	99.84212			0.00	0	0
Total SY1231 SPOT									0.00	0	0
Total For SY1231									0.00	0	0
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	99.72059			0.00	0	0
Total SY1232 SPOT									0.00	0	0
Total For SY1232									0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	98.43867			0.00	0	0
Total SY1234 SPOT									0.00	0	0
Total For SY1234									0.00	0	0
SY1235 On 21/07/2015 Spot Bond				100.00000	0.00000	99.12405			0.00	0	0
Total SY1235 SPOT									0.00	0	0
Total For SY1235									0.00	0	0
SY1237 On 28/07/2015 Spot Bond				100.00000	0.00000	99.42008			0.00	0	0
Total SY1237 SPOT									0.00	0	0
Total For SY1237									0.00	0	0
SY1238 On 28/07/2015 Spot Bond				100.00000	0.00000	99.41987			0.00	0	0
Total SY1238 SPOT									0.00	0	0
Total For SY1238									0.00	0	0
SY1239 On 04/08/2015 Spot Bond				100.00000	0.00000	99.52491			0.00	0	0
Total SY1239 SPOT									0.00	0	0
Total For SY1239									0.00	0	0
SY124C On 14/08/2015 Spot Bond				100.00000	0.00000	98.68872			0.00	0	0
Total SY1240 SPOT									0.00	0	0
Total For SY1240									0.00	0	0
SY1241 On 18/08/2015 Spot Bond				100.00000	0.00000	98.62572			0.00	0	0
Total SY1241 SPOT									0.00	0	0
Total For SY1241									0.00	0	0
SY1242 On 17/08/2015 Spot Bond				100.00000	0.00000	98.63532			0.00	0	0
Total SY1242 SPOT									0.00	0	0
Total For SY1242									0.00	0	0
SY1243 On 17/08/2015 Spot Bond				100.00000	0.00000	98.63919			0.00	0	0
Total SY1243 SPOT									0.00	0	0
Total For SY1243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	98.61759			0.00	0	0
Total SY1244 SPOT									0.00	0	0
Total For SY1244									0.00	0	0
SY1245 On 17/06/2015 Spot Bond				100.00000	0.00000	99.58166			0.00	9,600,000,000	9,600,000,000
Total SY1245 SPOT									0.00	9,600,000,000	9,600,000,000
Total For SY1245									0.00	9,600,000,000	9,600,000,000
SY1246 On 21/08/2015 Spot Bond				100.00000	0.00000	98.56442			0.00	0	0
Total SY1246 SPOT									0.00	0	0
Total For SY1246									0.00	0	0
SY1247 On 28/08/2015 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	0
Total SY1247 SPOT									0.00	0	0
Total For SY1247									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.38000	104.06715	6.38000	104.04934		1,843,828,932,000.00		289,001,400	9,001,400
Total SZ18 SPOT								1,843,828,932,000.00		289,001,400	9,001,400
Total For SZ18								1,843,828,932,000.00		289,001,400	9,001,400
SZ25 On 30/09/2025 Spot Bond			8.79000	102.93383	8.79000	102.90965			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.22306			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.23903			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.31000	97.43209	9.31000	97.40773			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	55.55800	100.00000	55.42341			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.80977			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	100.54213			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.98145				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.38290				0.00	1,169,200,000	584,600,000
Total TFS122 SPOT										0.00	1,169,200,000	584,600,000
Total For TFS122										0.00	1,169,200,000	584,600,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.45263				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	101.26655				0.00	0	0
Total TFS132 SPOT										0.00	0	0
Total For TFS132										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.64067				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.62621				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.65808				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			7.86500	103.89097	7.86500	103.86884				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.84748				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.87003				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.90574	7.83000	102.88391				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.83507				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.86327				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.93170				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.83507				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.86327				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	86.10217	7.16000	102.63825				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.91848				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.91398				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.02195				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.00735				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.44669				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.39661				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.83394				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.87003				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	103.23792	8.73000	103.21356				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.57307				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	100.86327				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			8.89500	93.97928	8.89500	101.15513				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40550				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	100.88274				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.92073				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.90835				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.92375				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	101.01970				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	101.01521				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	100.99662				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.36877				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.37323				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	101.37705				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.22014				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.22743				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.26000	101.38810	9.26000	102.19866				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.22306				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/02/2048 Spot Bond				100.00000	0.00000	100.23325				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.17000	100.19440	9.17000	100.16960				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.22721				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.23903				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/02/2048 Spot Bond			9.28000	90.23473	9.28000	99.07032				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.24634				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.24634				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.25230				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.25230				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.26954				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.26954				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.27586				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	100.27557				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.36298				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.36298				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.56237				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.36930				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.88388				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.44963	101.06155	6.43369				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.07687				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.86679				0.00	0	94,000,000
Total THE9A2 SPOT										0.00	0	94,000,000
Total For THE9A2										0.00	0	94,000,000
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.25467				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.86679				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.87818				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.88388				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.85995				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.87818				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.94084				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.94084				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.94084				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	101.03190				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	101.05465				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	101.02621				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.48016				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	101.50846				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.49714			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.61000	88.37173	9.61000	88.31694			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	109.63500	10.00000	109.60600			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			8.19000	102.77824	8.19000	102.75582		33,579,000,000,000.00	4,100,000,000	11,765,000,000	
Total TN17 SPOT								33,579,000,000,000.00	4,100,000,000	11,765,000,000	
Total For TN17								33,579,000,000,000.00	4,100,000,000	11,765,000,000	
TN20 On 17/09/2020 Spot Bond			9.50500	106.23083	9.50500	106.20403		1,765,078,500,000.00	185,700,000	12,103,500,000	
Total TN20 SPOT								1,765,078,500,000.00	185,700,000	12,103,500,000	
Total For TN20								1,765,078,500,000.00	185,700,000	12,103,500,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.62514	100.00000	1.62116		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			9.68000	107.13005	9.68000	107.10254		0.00	0	9,370,000,000	
Total TN23 SPOT								0.00	0	9,370,000,000	
Total For TN23								0.00	0	9,370,000,000	
TN25 On 19/08/2025 Spot Bond			9.89000	100.20248	9.89000	100.17576		49,450,000,000,000.00	5,000,000,000	15,950,000,000	
Total TN25 SPOT								49,450,000,000,000.00	5,000,000,000	15,950,000,000	
Total For TN25								49,450,000,000,000.00	5,000,000,000	15,950,000,000	
TN27 On 14/11/2027 Spot Bond			9.94000	93.11427	9.94000	93.08972		7,952,000,000,000.00	800,000,000	10,070,000,000	
Total TN27 SPOT								7,952,000,000,000.00	800,000,000	10,070,000,000	
Total For TN27								7,952,000,000,000.00	800,000,000	10,070,000,000	
TN30 On 09/10/2030 Spot Bond			10.32500	102.85537	10.32500	102.82709		0.00	0	32,420,000,000	
Total TN30 SPOT								0.00	0	32,420,000,000	
Total For TN30								0.00	0	32,420,000,000	
TN40 On 09/10/2040 Spot Bond			10.67000	102.25313	10.67000	102.22409		0.00	0	17,000,000,000	
Total TN40 SPOT								0.00	0	17,000,000,000	
Total For TN40								0.00	0	17,000,000,000	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.83345		0.00	500,000,000	500,000,000	
Total TNF16 SPOT								0.00	500,000,000	500,000,000	
Total For TNF16								0.00	500,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.06325			0.00	0	104,989,500
Total TNF18 SPOT									0.00	0	104,989,500
Total For TNF18									0.00	0	104,989,500
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.35353			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.36229			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.36313			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.40604			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.49498			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	100.36275			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.63500	10.00000	109.60600			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	101.11055			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	101.13300			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	100.99312			0.00	1,380,000,000	690,000,000
Total TPDA04 SPOT									0.00	1,380,000,000	690,000,000
Total For TPDA04									0.00	1,380,000,000	690,000,000
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.73115			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30 On 31/12/2099 Spot Bond			10.00000	100.05534	10.00000	100.02767			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.05396	9.75000	100.02698			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.05350	100.00000	10.02672			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.51537			0.00	1,094,000,000	547,000,000
Total TRAA1 SPOT									0.00	1,094,000,000	547,000,000
Total For TRAA1									0.00	1,094,000,000	547,000,000
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.60629			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.08664	100.00000	9.04985			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.68179	100.00000	9.64260			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.65670			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.03888	100.00000	9.99824			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.66677			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.33645	100.00000	10.29460			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.94771			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.96684	100.00000	13.91029				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.56200				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.95432	100.00000	17.88162				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.34898	100.00000	12.31906				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.81985				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	99.29248				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	99.04917				0.00	400,000,000	100,000,000
Total TSP171 SPOT										0.00	400,000,000	100,000,000
Total For TSP171										0.00	400,000,000	100,000,000
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	98.78184				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	98.50572				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	98.23863				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	102.93388				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0

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	101.75491				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	97.18324				0.00	400,000,000	100,000,000
Total TSP178 SPOT										0.00	400,000,000	100,000,000
Total For TSP178										0.00	400,000,000	100,000,000
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	96.70278				0.00	0	21,500,000,000
Total TSP179 SPOT										0.00	0	21,500,000,000
Total For TSP179										0.00	0	21,500,000,000
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	96.37720				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	95.69520				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	95.47434				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	95.12178				0.00	1,600,000,000	400,000,000
Total TSP184 SPOT										0.00	1,600,000,000	400,000,000
Total For TSP184										0.00	1,600,000,000	400,000,000
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	94.79764				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	94.42286				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 25/06/2015 Spot Bond				100.00000	0.00000	99.60395				0.00	0	0
Total TSP187 SPOT										0.00	0	0
Total For TSP187										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	94.15369				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				100.00000	0.00000	97.02385				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	93.40322				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP191 On 26/05/2016 Spot Bond			100.00000	50.57297	100.00000	50.47702				0.00	0	3,500,000,000
Total TSP191 SPOT										0.00	0	3,500,000,000
Total For TSP191										0.00	0	3,500,000,000
TTO01U On 28/08/2019 Spot Bond			100.00000	13.33591	100.00000	13.30361				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	102.21699				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	101.70479				0.00	0	0
Total TWC087 SPOT										0.00	0	0
Total For TWC087										0.00	0	0
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	101.24811				0.00	0	0
Total TWC089 SPOT										0.00	0	0
Total For TWC089										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	101.29584				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 10/07/2015 Spot Bond				100.00000	0.00000	100.87368				0.00	0	0
Total TWC092 SPOT										0.00	0	0
Total For TWC092										0.00	0	0
TWC09 On 13/07/2015 Spot Bond				100.00000	0.00000	100.83802				0.00	400,000,000	400,000,000
Total TWC093 SPOT										0.00	400,000,000	400,000,000
Total For TWC093										0.00	400,000,000	400,000,000
TWC09 On 15/07/2015 Spot Bond				100.00000	0.00000	100.80236				0.00	0	0
Total TWC094 SPOT										0.00	0	0
Total For TWC094										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	100.77258				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 24/07/2015 Spot Bond				100.00000	0.00000	100.74887				0.00	0	0
Total TWC096 SPOT										0.00	0	0
Total For TWC096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC09 On 27/07/2015 Spot Bond				100.00000	0.00000	100.69634			0.00	0	0
Total TWC097 SPOT									0.00	0	0
Total For TWC097									0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.38676			0.00	0	0
Total TWC098 SPOT									0.00	0	0
Total For TWC098									0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	100.25219			0.00	0	0
Total TWC099 SPOT									0.00	0	0
Total For TWC099									0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.00000	0.00000	100.12514			0.00	0	0
Total TWC100 SPOT									0.00	0	0
Total For TWC100									0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	100.09007			0.00	0	0
Total TWC102 SPOT									0.00	0	0
Total For TWC102									0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	100.11011			0.00	0	300,000,000
Total TWC103 SPOT									0.00	0	300,000,000
Total For TWC103									0.00	0	300,000,000
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	101.88699			0.00	0	0
Total TWCJ17 SPOT									0.00	0	0
Total For TWCJ17									0.00	0	0
TWCJ1 On 13/07/2015 Spot Bond				100.00000	0.00000	100.93330			0.00	0	0
Total TWCJ18 SPOT									0.00	0	0
Total For TWCJ18									0.00	0	0
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	101.73082			0.00	0	0
Total TWCM17 SPOT									0.00	0	0
Total For TWCM17									0.00	0	0
TWCM On 13/07/2015 Spot Bond				100.00000	0.00000	100.85733			0.00	0	0
Total TWCM18 SPOT									0.00	0	0
Total For TWCM18									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.17500	109.34319	9.17500	109.31653			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA01L On 20/01/2023 Spot Bond			100.00000	8.76723	100.00000	8.74968				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.11730	100.00000	9.07822				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.56441	100.00000	8.54727				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	9.01328	100.00000	8.97467				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	102.46718				0.00	0	0
Total VKC06 SPOT										0.00	0	0
Total For VKC06										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	100.41597				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07U On 04/09/2015 Spot Bond			100.00000	79.52070	100.00000	79.34783				0.00	0	0
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	101.30788				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.31408				0.00	0	300,000,000
Total VKC09 SPOT										0.00	0	300,000,000
Total For VKC09										0.00	0	300,000,000
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.50696				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	100.50768				0.00	420,000,000	210,000,000
Total VKE03 SPOT										0.00	420,000,000	210,000,000
Total For VKE03										0.00	420,000,000	210,000,000
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.28712				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.32151			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.49925			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	99.85111			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.23037	100.00000	8.21389			0.00	0	0
Total VPA01U SPOT									0.00	0	0
Total For VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.73055	100.00000	8.69315			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.02755	100.00000	8.01148			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.62655	100.00000	8.58958			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00030			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			7.00500	105.27830	7.00500	105.25860		14,710,500,000,000.00	2,100,000,000	10,000,000,000	
Total WS04 SPOT								14,710,500,000,000.00	2,100,000,000	10,000,000,000	
Total For WS04								14,710,500,000,000.00	2,100,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.08000	242.92257	1.08000	242.79922		0.00	0	72,900,000	
Total WS05 SPOT								0.00	0	72,900,000	
Total For WS05								0.00	0	72,900,000	
WSP1 On 28/05/2015 Spot Bond			6.28500	99.91398	6.28500	99.93117		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			7.64000	102.58329	7.64000	102.56239		0.00	0	5,000,000,000	
Total WSP2 SPOT								0.00	0	5,000,000,000	
Total For WSP2								0.00	0	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.98000	103.54515	7.98000	103.52313			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			8.28500	102.99272	8.28500	102.97000			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			8.47500	102.54556	8.47500	102.52243		4,084,950,000,000.00		482,000,000	15,291,000,000
Total WSP5 SPOT								4,084,950,000,000.00		482,000,000	15,291,000,000
Total For WSP5								4,084,950,000,000.00		482,000,000	15,291,000,000
Z014 On 30/06/2015 Spot Bond			5.87000	99.55172	5.87000	99.53578			0.00	0	0
Total Z014 SPOT									0.00	0	0
Total For Z014									0.00	0	0
Z020 On 19/10/2015 Spot Bond			5.80000	97.83897	5.80000	97.82376			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			5.87000	99.53578	5.87000	99.51985			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			7.37000	73.11778	7.37000	73.10341			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	72.27723	100.00000	72.13439			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	40.57408	100.00000	40.49710			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									43,133,657,948,681,500.00	013,073,791,000	939,820,498,500
Total for SPOT :									43,133,657,948,681,500.00	013,073,791,000	939,820,498,500
Total Futures									43133658452894200.00	013,073,796,203	939,820,927,341
Total Options									0.00	0	60,429
Grand Total:									43,133,658,452,894,200.00	013,073,796,203	939,820,987,770