



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: 28/07/2015

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			126.14258	126.14258	126.12133	126.12133			0.00	0	0
EL28 On 05/11/2015 Bond Future			126.63932	126.63932	126.61929	126.61929			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			1,121.33000	1.12133	1,142,580		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			1,111.33000	1.11133	1,132,580		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			1,131.33000	1.13133	1,152,580		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 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			380.71000	0.38071	360,680		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			390.71000	0.39071	370,680		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			370.71000	0.37071	350,680		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			9.68692	84.54484	9.69795	84.46489			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.77201	82.12080	9.78324	82.04061			0.00	0	0
ES33	On	04/02/2016	Bond Future			9.85198	83.53688	9.86354	83.45553			0.00	0	0
Total ES33 Future												0.00	0	6,396
ES33	On	06/08/2015	Bond Future	9.61	Put			640.84000	0.64084	560,890		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			787.64000	0.78764	707,690		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			714.19000	0.71419	634,240		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	9.00	Put			5,892.77000	5.89277	5,812,580		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			5,813.54000	5.81354	5,733,350		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			5,972.10000	5.97210	5,891,910		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	04/02/2016	Bond Future	9.99	Call			881.92000	0.88192	963,270		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			951.03000	0.95103	1,032,380		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			1,020.05000	1.02005	1,101,400		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			122.75698	122.75698	122.42007	122.42007			0.00	0	38
I2025	On	05/11/2015	Bond Future			124.74686	124.74686	124.40588	124.40588			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			1,430.07000	1.43007	1,766,980		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			1,420.07000	1.42007	1,756,980		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			1,410.07000	1.41007	1,746,980		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			1,415.88000	1.41588	1,756,860		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			1,405.88000	1.40588	1,746,860		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			1,395.88000	1.39588	1,736,860		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	38
I2038	On	06/08/2015	Bond Future			126.51514	126.51514	126.38211	126.38211			0.00	0	4,218
I2038	On	05/11/2015	Bond Future			128.56572	128.56572	128.43216	128.43216			95,781,461.40	745	745
Total I2038 Future												95,781,461.40	745	4,963
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			1,617.89000	1.61789	1,484,860		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			1,627.89000	1.62789	1,494,860		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			1,607.89000	1.60789	1,474,860		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			5,557.84000	5.55784	5,424,280		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			5,567.84000	5.56784	5,434,280		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			5,577.84000	5.57784	5,444,280		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												95,781,461.40	745	4,963
I2046	On	06/08/2015	Bond Future			124.65596	124.65596	124.63539	124.63539			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			125.27025	125.27025	125.25094	125.25094			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			4,354.61000	4.35461	4,334,040		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			4,364.61000	4.36461	4,344,040		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			4,374.61000	4.37461	4,354,040		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			7,739.06000	7.73906	7,719,750		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			7,749.06000	7.74906	7,729,750		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			7,759.06000	7.75906	7,739,750		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			134.75752	134.75752	134.57228	134.57228			0.00	0	3,821
I2050	On	05/11/2015	Bond Future			136.94203	136.94203	136.75538	136.75538			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			2,417.72000	2.41772	2,232,480		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			2,427.72000	2.42772	2,242,480		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			2,437.72000	2.43772	2,252,480		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			8,234.62000	8.23462	8,047,970		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			8,244.62000	8.24462	8,057,970		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			8,254.62000	8.25462	8,067,970		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			8.18831	118.35503	8.19904	118.26783		9.45	71,249,728.06	602	34,509
R186	On	05/11/2015	Bond Future			8.24467	120.26372	8.25560	120.17671		9.34	28,261,974.20	235	5,405
R186	On	04/02/2016	Bond Future			8.29038	117.03807	8.30171	116.94965		9.14	0.00	0	5,512
R186	On	05/05/2016	Bond Future			8.32698	119.14519	8.33858	119.05642		9.14	0.00	0	0
Total R186 Future												99,511,702.26	837	45,426
R186	On	06/08/2015	Bond Future	8.46	Put			121.20000	0.12120	91,960	9.58	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,498.79000	1.49879	1,403,750	9.35	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,832.92000	3.83292	3,914,570	9.72	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			14.25000	0.01425	8,700	9.72	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,509.26000	5.50926	5,595,950	9.86	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			0.94000	0.00094	0,430	9.86	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,214.72000	2.21472	2,272,680	9.58	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,888.20000	1.88820	1,792,130	9.32	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,495.68000	2.49568	2,560,010	9.61	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			85.82000	0.08582	62,950	9.61	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,857.81000	2.85781	2,928,790	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			54.20000	0.05420	37,980	9.64	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			279.63000	0.27963	271,790	9.35	0.00	0	75
R186	On	06/08/2015	Bond Future	8.01	Put			1,753.84000	1.75384	1,657,860	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,501.91000	1.50191	1,538,460	9.51	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			284.53000	0.28453	233,880	9.51	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			2,146.01000	2.14601	2,202,230	9.58	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			131.76000	0.13176	100,780	9.58	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			173.34000	0.17334	164,470	9.32	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			3,740.27000	3.74027	3,650,380	9.19	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			45.22000	0.04522	39,580	9.24	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			2,927.83000	2.92783	2,834,990	9.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.00	Call			188.44000	0.18844	179,590	9.32	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,820.49000	1.82049	1,724,440	9.32	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			204.53000	0.20453	195,750	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.65	Call			3.53000	0.00353	2,570	9.14	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,581.67000	4.58167	4,493,510	9.14	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			13.95000	0.01395	11,260	9.19	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			6,261.05000	6.26105	6,326,710	9.68	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			538.36000	0.53836	517,010	9.68	0.00	0	2,600
R186	On	05/11/2015	Bond Future	7.73	Call			787.75000	0.78775	799,820	9.08	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,074.64000	5.07464	4,999,700	9.08	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			5,353.60000	5.35360	5,413,640	9.61	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			752.45000	0.75245	725,480	9.61	0.00	0	843
R186	On	05/11/2015	Bond Future	7.75	Call			827.92000	0.82792	840,590	9.09	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,947.79000	4.94779	4,873,450	9.09	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1,074.64000	1.07464	1,090,940	9.14	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,281.48000	4.28148	4,210,770	9.14	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Call			3,207.48000	3.20748	3,249,650	9.43	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,674.55000	1.67455	1,629,710	9.43	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.50	Call			3,448.66000	3.44866	3,493,210	9.45	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,525.93000	1.52593	1,483,470	9.45	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,698.76000	3.69876	3,745,660	9.47	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,388.04000	1.38804	1,347,930	9.47	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.25	Call			2,333.54000	2.33354	2,366,200	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,378.11000	2.37811	2,323,760	9.34	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			2,373.53000	2.37353	2,406,660	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,338.52000	2.33852	2,284,640	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,751.80000	2.75180	2,789,190	9.38	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,003.94000	2.00394	1,954,320	9.38	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.22	Call			2,214.90000	2.21490	2,246,170	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,498.64000	2.49864	2,442,900	9.32	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,293.68000	2.29368	2,325,880	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,417.90000	2.41790	2,363,090	9.34	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,398.40000	7.39840	7,322,600	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			841.59000	0.84159	854,440	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,331.36000	7.33136	7,255,790	8.77	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			858.81000	0.85881	871,890	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,264.64000	7.26464	7,189,300	8.78	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			824.61000	0.82461	837,230	8.77	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,882.35000	3.88235	3,921,860	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,795.04000	3.79504	3,745,780	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,464.83000	1.46483	1,483,500	8.80	0.00	0	0

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	05/05/2016	Bond Future	7.56	Put			7,634.59000	7.63459	7,564,490	8.80	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,804.51000	3.80451	3,843,460	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,870.16000	3.87016	3,820,340	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,843.53000	3.84353	3,882,760	9.18	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,832.67000	3.83267	3,783,130	9.18	0.00	0	0
Total R186 Option												0.00	0	63,382
Total For R186												99,511,702.26	837	108,808
R197	On	06/08/2015	Bond Future			292.87729	292.87729	292.83260	292.83260			0.00	0	929
R197	On	05/11/2015	Bond Future			297.62454	297.62454	297.58270	297.58270			0.00	0	0
Total R197 Future												0.00	0	929
R197	On	06/08/2015	Bond Future	288.00	Call			4,832.60000	4.83260	4,877,290		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			4,822.60000	4.82260	4,867,290		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			4,842.60000	4.84260	4,887,290		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	05/11/2015	Bond Future	294.99	Call			2,592.70000	2.59270	2,634,540		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			2,582.70000	2.58270	2,624,540		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			2,572.70000	2.57270	2,614,540		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	929
R202	On	06/08/2015	Bond Future			235.23126	235.23126	235.19319	235.19319			479,871,770.40	2,040	50,734
R202	On	05/11/2015	Bond Future			239.04409	239.04409	239.00839	239.00839			392,032,307.60	1,640	1,640
Total R202 Future												871,904,078.00	3,680	52,374
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			4,796.81000	4.79681	4,758,740		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			4,806.81000	4.80681	4,768,740		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	06/08/2015	Bond Future	240.01	Put			4,816.81000	4.81681	4,778,740		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			6,981.61000	6.98161	6,945,910		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			6,991.61000	6.99161	6,955,910		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			7,001.61000	7.00161	6,965,910		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Option									0.00	0	0
Total For R202									871,904,078.00	3,680	52,374
R2023 On 06/08/2015 Bond Future			8.06454	101.71430	8.07539	101.65450		7.25	23,394,289.00	230	21,158
R2023 On 05/11/2015 Bond Future			8.13163	99.43049	8.14272	99.37108		7.47	22,869,012.70	230	230
R2023 On 04/02/2016 Bond Future			8.18881	101.14483	8.20041	101.08450		7.17	0.00	0	0
Total R2023 Future									46,263,301.70	460	21,388
R2023 On 06/08/2015 Bond Future	8.24	Call			1,062.88000	1.06288	1,091,690	7.25	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.24	Put			161.17000	0.16117	130,180	7.25	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Call			1,105.34000	1.10534	1,135,590	7.25	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.25	Put			149.18000	0.14918	119,630	7.25	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Call			1,148.52000	1.14852	1,180,180	7.26	0.00	0	0
R2023 On 06/08/2015 Bond Future	8.26	Put			137.96000	0.13796	109,820	7.26	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Call			5,292.91000	5.29291	5,352,710	7.64	0.00	0	0
R2023 On 06/08/2015 Bond Future	9.07	Put			0.00000	0.00000	0,000	7.64	0.00	0	911
R2023 On 05/11/2015 Bond Future	8.00	Put			1,955.00000	1.95500	1,913,730	7.36	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Call			1,210.37000	1.21037	1,228,820	7.36	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Put			1,924.27000	1.92427	1,883,310	7.36	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Call			1,164.00000	1.16400	1,181,830	7.36	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Put			1,986.05000	1.98605	1,944,470	7.36	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Call			1,187.04000	1.18704	1,205,180	7.36	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			1,573.25000	1.57325	1,593,800	7.07	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			2,674.70000	2.67470	2,634,920	7.07	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			1,595.92000	1.59592	1,616,690	7.07	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			2,644.67000	2.64467	2,605,110	7.07	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			1,618.78000	1.61878	1,639,780	7.07	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			2,614.87000	2.61487	2,575,540	7.07	0.00	0	0
Total R2023 Option									0.00	0	911
Total For R2023									46,263,301.70	460	22,299
R203 On 06/08/2015 Bond Future			7.17792	105.40078	7.19424	105.36916		2.37	0.00	0	17,933
R203 On 05/11/2015 Bond Future			7.26084	102.93429	7.27872	102.90355		2.08	0.00	0	2,299
R203 On 04/02/2016 Bond Future			7.31217	104.70925	7.33297	104.67813		1.55	0.00	0	0
Total R203 Future									0.00	0	20,232
R203 On 06/08/2015 Bond Future	6.74	Call			1.98000	0.00198	1,690	2.30	0.00	0	0
R203 On 06/08/2015 Bond Future	6.74	Put			886.82000	0.88682	854,910	2.30	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Call			2.28000	0.00228	1,970	2.30	0.00	0	0
R203 On 06/08/2015 Bond Future	6.75	Put			867.53000	0.86753	835,600	2.30	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Call			2.62000	0.00262	2,290	2.30	0.00	0	0
R203 On 06/08/2015 Bond Future	6.76	Put			848.29000	0.84829	816,340	2.30	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Call			1,241.33000	1.24133	1,272,810	2.46	0.00	0	0
R203 On 06/08/2015 Bond Future	7.84	Put			0.23000	0.00023	0,090	2.46	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/11/2015	Bond Future	6.01	Call			7.17000	0.00717	7,510	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,219.52000	2.21952	2,189,120	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			6.54000	0.00654	6,860	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,254.27000	2.25427	2,223,850	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			6.85000	0.00685	7,180	1.94	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,236.89000	2.23689	2,206,480	1.94	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			411.37000	0.41137	424,800	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			520.61000	0.52061	502,920	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			397.13000	0.39713	410,230	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			536.34000	0.53634	518,320	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			404.21000	0.40421	417,480	1.53	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			528.43000	0.52843	510,580	1.53	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												0.00	0	25,232
R2030	On	06/08/2015	Bond Future			8.58822	95.43568	8.59898	95.35056			73,485,473.60	770	6,511
R2030	On	05/11/2015	Bond Future			8.64494	96.97481	8.65588	96.88953			74,670,603.70	770	770
Total R2030 Future												148,156,077.30	1,540	7,281
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			7,145.19000	7.14519	7,060,070		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			7,057.77000	7.05777	6,972,650		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			6,970.45000	6.97045	6,885,330		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			1,304.68000	1.30468	1,219,400		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			1,225.32000	1.22532	1,140,040		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			1,146.05000	1.14605	1,060,770		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												148,156,077.30	1,540	7,281
R2032	On	06/08/2015	Bond Future			8.66844	99.35284	8.67918	99.26169			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.72596	96.79988	8.73687	96.70857			0.00	0	0
R2032	On	04/02/2016	Bond Future			8.77518	98.46926	8.78640	98.37656			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			1,537.24000	1.53724	1,446,090		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			1,450.51000	1.45051	1,359,360		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	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
R2032	On	06/08/2015	Bond Future	8.49	Put			1,624.08000	1.62408	1,532,930		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			6,462.49000	6.46249	6,371,180		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			6,370.63000	6.37063	6,279,320		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			6,554.47000	6.55447	6,463,160		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			633.83000	0.63383	541,130		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			800.77000	0.80077	708,070		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			717.25000	0.71725	624,550		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			8.80279	97.37314	8.80849	97.31984			175,076,905.72	1,798	40,848
R2037	On	05/11/2015	Bond Future			8.85696	98.94348	8.86269	98.89052			213,520,029.84	2,158	2,158
R2037	On	04/02/2016	Bond Future			8.90472	96.39181	8.91059	96.33817			0.00	0	0
Total R2037 Future												388,596,935.56	3,956	43,006
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			643.51000	0.64351	590,210		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			549.14000	0.54914	495,840		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	06/08/2015	Bond Future	8.76	Put			454.91000	0.45491	401,610		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			8,617.49000	8.61749	8,564,530		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			8,512.11000	8.51211	8,459,150		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			8,406.90000	8.40690	8,353,940		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			1,484.63000	1.48463	1,430,990		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			1,391.14000	1.39114	1,337,500		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			1,578.25000	1.57825	1,524,610		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												388,596,935.56	3,956	43,006
R204	On	06/08/2015	Bond Future			7.49722	102.59017	7.51340	102.54247		3.62	0.00	0	15,357

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	05/11/2015	Bond Future			7.57688	104.24462	7.59402	104.19754		3.44	0.00	0	28
R204	On	04/02/2016	Bond Future			7.63374	102.00438	7.65250	101.95664		3.00	0.00	0	0
Total R204 Future												0.00	0	15,385
R204	On	06/08/2015	Bond Future	7.74	Call			708.28000	0.70828	743,660	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			43.12000	0.04312	30,800	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			733.66000	0.73366	769,860	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			39.27000	0.03927	27,770	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			759.32000	0.75932	796,300	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			35.71000	0.03571	24,990	3.62	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,600.70000	2.60070	2,648,400	3.78	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.00000	0.00000	0,000	3.78	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			12.08000	0.01208	12,580	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,759.31000	3.75931	3,712,730	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			11.08000	0.01108	11,530	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,815.79000	3.81579	3,769,160	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			11.57000	0.01157	12,040	3.22	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,787.54000	3.78754	3,740,930	3.22	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			702.73000	0.70273	721,600	2.95	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,066.08000	1.06608	1,037,210	2.95	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			679.83000	0.67983	698,270	2.95	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,094.30000	1.09430	1,065,000	2.95	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			691.22000	0.69122	709,880	2.95	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,080.13000	1.08013	1,051,050	2.95	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	16,084
R2044	On	06/08/2015	Bond Future			8.83735	99.37547	8.84803	99.26587			26,831,376.90	270	13,051
R2044	On	05/11/2015	Bond Future			8.88843	100.97814	8.89927	100.86809			27,264,097.80	270	270
R2044	On	04/02/2016	Bond Future			8.93346	98.33636	8.94459	98.22449			0.00	0	0
Total R2044 Future												54,095,474.70	540	13,321
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			1,118.18000	1.11818	1,008,580		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			1,013.78000	1.01378	904,180		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			909.56000	0.90956	799,960		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			6,863.37000	6.86337	6,753,320		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			7,090.93000	7.09093	6,980,880		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	05/11/2015	Bond Future	8.25	Put			6,977.04000	6.97704	6,866,990		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			553.76000	0.55376	665,630		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			653.13000	0.65313	765,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			454.21000	0.45421	566,080		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												54,095,474.70	540	13,321
R2048	On	06/08/2015	Bond Future			8.83741	102.98459	8.84304	102.92521			1,611,708,833.50	15,650	29,343
R2048	On	05/11/2015	Bond Future			8.88987	100.21489	8.89553	100.15585			1,568,363,028.50	15,650	15,650
R2048	On	04/02/2016	Bond Future			8.93685	101.94277	8.94265	101.88288			0.00	0	0
Total R2048 Future												3,180,071,862.00	31,300	44,993
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			1,096.66000	1.09666	1,037,280		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			989.30000	0.98930	929,920		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			882.14000	0.88214	822,760		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			10,294.74000	10.29474	10,235,700		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			10,171.03000	10.17103	10,111,990		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			10,047.57000	10.04757	9,988,530		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			486.51000	0.48651	546,400		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			588.72000	0.58872	648,610		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			690.74000	0.69074	750,630		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												3,180,071,862.00	31,300	44,993
R207	On	06/08/2015	Bond Future			7.71098	98.84226	7.72702	98.78371		4.78	0.00	0	46,035
R207	On	05/11/2015	Bond Future			7.78344	100.43629	7.80020	100.37812		4.59	0.00	0	1,404
R207	On	04/02/2016	Bond Future			7.84018	98.52570	7.85814	98.46665		4.21	0.00	0	0
R207	On	05/05/2016	Bond Future			7.88484	100.29946	7.90388	100.24035		4.21	0.00	0	0
Total R207 Future												0.00	0	47,439
R207	On	06/08/2015	Bond Future	7.75	Call			355.37000	0.35537	372,380	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			271.55000	0.27155	230,010	4.78	0.00	0	0

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	06/08/2015	Bond Future	7.76	Call			375.62000	0.37562	393,850	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			255.36000	0.25536	215,040	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			37.43000	0.03743	36,400	4.70	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,017.73000	1.01773	958,150	4.70	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			335.78000	0.33578	351,590	4.78	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			288.43000	0.28843	245,690	4.78	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			849.46000	0.84946	872,360	4.51	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,058.60000	1.05860	1,023,330	4.51	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			866.20000	0.86620	889,430	4.51	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,040.56000	1.04056	1,005,620	4.51	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			883.14000	0.88314	906,700	4.51	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,022.74000	1.02274	988,130	4.51	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			428.55000	0.42855	441,900	4.42	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,723.27000	1.72327	1,678,450	4.42	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			507.50000	0.50750	522,830	4.44	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,555.82000	1.55582	1,512,980	4.44	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			659.20000	0.65920	676,920	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,878.22000	1.87822	1,836,890	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			670.92000	0.67092	688,880	4.08	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,856.58000	1.85658	1,815,490	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			683.03000	0.68303	701,240	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,835.35000	1.83535	1,794,510	4.08	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			433.37000	0.43337	446,180	4.03	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,389.69000	2.38969	2,343,450	4.03	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,388.75000	1.38875	1,415,260	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,556.13000	1.55613	1,523,530	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,404.26000	1.40426	1,430,970	4.18	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,540.55000	1.54055	1,508,150	4.18	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			976.01000	0.97601	996,830	4.10	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,050.33000	2.05033	2,012,040	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,373.33000	1.37333	1,399,640	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,571.82000	1.57182	1,539,020	4.17	0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												0.00	0	47,686
R208	On	06/08/2015	Bond Future			7.85039	97.52493	7.86132	97.47741		5.87	0.00	0	37,517
R208	On	05/11/2015	Bond Future			7.91882	95.69800	7.93006	95.65097		5.89	0.00	0	0
R208	On	04/02/2016	Bond Future			7.97233	97.34825	7.98418	97.30060		5.51	0.00	0	0
Total R208 Future												0.00	0	37,517
R208	On	06/08/2015	Bond Future	8.00	Put			150.15000	0.15015	123,050	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			782.85000	0.78285	804,450	5.87	0.00	0	0

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	06/08/2015	Bond Future	8.01	Put			139.29000	0.13929	113,370	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,181.57000	4.18157	4,229,090	6.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.00000	0.00000	0,000	6.21	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			719.01000	0.71901	738,240	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			161.71000	0.16171	133,420	5.87	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			750.60000	0.75060	771,020	5.87	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			812.14000	0.81214	825,410	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,611.18000	1.61118	1,577,420	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			829.17000	0.82917	842,680	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,585.97000	1.58597	1,552,450	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			846.63000	0.84663	860,390	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,561.21000	1.56121	1,527,940	5.80	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,657.99000	2.65799	2,690,330	6.04	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			391.13000	0.39113	376,440	6.04	0.00	0	2,200
R208	On	04/02/2016	Bond Future	7.74	Call			1,091.91000	1.09191	1,107,500	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,079.72000	2.07972	2,047,660	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,108.74000	1.10874	1,124,510	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,055.85000	2.05585	2,023,970	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,125.72000	1.12572	1,141,680	5.43	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,032.16000	2.03216	2,000,470	5.43	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	39,915
R209	On	06/08/2015	Bond Future			8.73253	78.71984	8.74319	78.63723		14.45	210,969,171.20	2,680	26,786
R209	On	05/11/2015	Bond Future			8.78384	76.84149	8.79466	76.75852		15.03	205,935,193.20	2,680	2,680
R209	On	04/02/2016	Bond Future			8.82775	78.16661	8.83883	78.08245		14.97	0.00	0	0
Total R209 Future												416,904,364.40	5,360	29,466
R209	On	06/08/2015	Bond Future	8.71	Call			628.20000	0.62820	627,780	14.42	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			885.85000	0.88585	802,820	14.42	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Call			2,034.32000	2.03432	2,082,450	14.67	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			159.00000	0.15900	124,520	14.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			2,097.29000	2.09729	2,147,110	14.68	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			147.48000	0.14748	114,690	14.68	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			2,160.86000	2.16086	2,212,310	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			136.67000	0.13667	105,510	14.69	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			3,165.06000	3.16506	3,235,390	14.82	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			38.66000	0.03866	26,380	14.82	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,211.88000	8.21188	8,294,490	15.35	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			0.00000	0.00000	0,000	15.35	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.50	Call			1,416.56000	1.41656	1,435,940	14.66	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,725.80000	3.72580	3,662,210	14.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2015	Bond Future	9.16	Call			3,998.08000	3.99808	4,044,810	15.14	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,275.37000	1.27537	1,239,130	15.14	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,447.04000	4.44704	4,497,420	15.20	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,832.34000	6.83234	6,755,330	14.30	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,076.44000	1.07644	1,043,850	15.20	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			419.44000	0.41944	425,040	14.29	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,981.85000	6.98185	6,904,480	14.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			430.79000	0.43079	436,560	14.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,906.53000	6.90653	6,829,330	14.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			443.13000	0.44313	449,090	14.30	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,990.08000	2.99008	3,022,400	14.78	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,745.80000	3.74580	3,693,960	14.78	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			3,025.90000	3.02590	3,058,520	14.79	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,704.64000	3.70464	3,653,100	14.79	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			3,061.95000	3.06195	3,094,880	14.80	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,663.82000	3.66382	3,612,590	14.80	0.00	0	0
Total R209 Option												0.00	0	5,994
Total For R209												416,904,364.40	5,360	35,460
R210	On	06/08/2015	Bond Future			180.78488	180.78488	180.75683	180.75683			0.00	0	1,160
R210	On	05/11/2015	Bond Future			181.58350	181.58350	181.55719	181.55719			0.00	0	0
Total R210 Future												0.00	0	1,160
R210	On	06/08/2015	Bond Future	179.01	Call			1,746.83000	1.74683	1,774,880		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			1,766.83000	1.76683	1,794,880		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			1,756.83000	1.75683	1,784,880		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	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			432.81000	0.43281	406,500		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			442.81000	0.44281	416,500		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			452.81000	0.45281	426,500		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,160
R211	On	06/08/2015	Bond Future			134.40061	134.40061	134.38276	134.38276			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.57913	136.57913	136.56260	136.56260			0.00	0	0
Total R211 Future												0.00	0	1,120
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			607.24000	0.60724	589,390		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	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			617.24000	0.61724	599,390		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			627.24000	0.62724	609,390		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,572.60000	1.57260	1,589,130		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			1,562.60000	1.56260	1,579,130		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			1,552.60000	1.55260	1,569,130		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/08/2015	Bond Future			140.94218	140.94218	140.92082	140.92082			0.00	0	1,045
R212	On	05/11/2015	Bond Future			143.22669	143.22669	143.20669	143.20669			0.00	0	0
Total R212 Future												0.00	0	1,045
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			69.18000	0.06918	47,820		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			79.18000	0.07918	57,820		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			89.18000	0.08918	67,820		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			2,783.31000	2.78331	2,763,310		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			2,793.31000	2.79331	2,773,310		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			2,803.31000	2.80331	2,783,310		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,045
R213	On	06/08/2015	Bond Future			8.61306	89.44962	8.62377	89.36778		12.35	125,050,568.76	1,398	16,459
R213	On	05/11/2015	Bond Future			8.67012	87.34780	8.68100	87.26578		12.83	122,112,224.40	1,398	1,398
R213	On	04/02/2016	Bond Future			8.72069	88.85377	8.73188	88.77051		12.70	0.00	0	0
Total R213 Future												247,162,793.16	2,796	17,857
R213	On	06/08/2015	Bond Future	8.49	Call			321.80000	0.32180	313,890	12.18	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,351.94000	1.35194	1,262,190	12.18	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			344.52000	0.34452	337,100	12.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,297.05000	1.29705	1,207,790	12.19	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			368.42000	0.36842	361,560	12.20	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,243.44000	1.24344	1,154,740	12.20	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			270.69000	0.27069	274,250	12.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2015	Bond Future	7.74	Put			7,791.94000	7.79194	7,713,480	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			278.67000	0.27867	282,350	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,715.25000	7.71525	7,636,910	12.18	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			287.35000	0.28735	291,150	12.19	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,639.37000	7.63937	7,561,150	12.19	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,288.50000	3.28850	3,323,570	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,228.15000	3.22815	3,179,960	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,326.14000	3.32614	3,361,530	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,191.55000	3.19155	3,143,680	12.70	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,364.01000	3.36401	3,399,700	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,155.27000	3.15527	3,107,700	12.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												247,162,793.16	2,796	17,857
R214	On	06/08/2015	Bond Future			8.75714	80.01774	8.76776	79.93037		15.20	175,478,903.82	2,193	20,790
R214	On	05/11/2015	Bond Future			8.80759	78.01695	8.81837	77.92916		15.80	171,091,171.35	2,193	2,212
R214	On	04/02/2016	Bond Future			8.85245	79.36210	8.86350	79.27295		15.77	0.00	0	4,320
Total R214 Future												346,570,075.17	4,386	27,322
R214	On	06/08/2015	Bond Future	8.74	Call			683.87000	0.68387	684,140	15.00	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			912.58000	0.91258	825,480	15.00	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			721.99000	0.72199	723,620	15.01	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			868.19000	0.86819	782,450	15.01	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			761.46000	0.76146	764,520	15.02	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			825.28000	0.82528	740,970	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			419.28000	0.41928	424,740	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,670.00000	7.67000	7,587,670	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			430.87000	0.43087	436,500	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,587.61000	7.58761	7,505,450	15.02	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			443.45000	0.44345	449,270	15.03	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,506.38000	7.50638	7,424,410	15.03	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,005.29000	1.00529	1,018,000	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,606.43000	8.60643	8,529,990	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			1,022.75000	1.02275	1,035,670	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,530.14000	8.53014	8,453,910	14.99	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			1,041.81000	1.04181	1,054,940	15.00	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,455.62000	8.45562	8,379,600	15.00	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												346,570,075.17	4,386	27,322
Total for Bond												5,895,018,125.65	55,600	528,411
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

Contract 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 AIR03/R157									0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
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

Contract 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 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
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
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 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 R2035										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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2015 GOVI			492.32500	492.32500	491.99700	491.99700				0.00	0	475
GOVI On 05/11/2015 GOVI			500.34600	500.34600	500.01900	500.01900				0.00	0	28
GOVI On 04/02/2016 GOVI			508.96700	508.96700	508.63500	508.63500				0.00	0	0
Total GOVI Future										0.00	0	503
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			79,930.00000	7.99300	76,650,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			80,030.00000	8.00300	76,750,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			80,130.00000	8.01300	76,850,000		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			299,710.00000	29.97100	296,440,000		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			299,810.00000	29.98100	296,540,000		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			299,910.00000	29.99100	296,640,000		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			33,550.00000	3.35500	30,230,000		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			33,650.00000	3.36500	30,330,000		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			33,750.00000	3.37500	30,430,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	503
Total for GOVI									0.00	0	503
AL37 On 06/08/2015 Index Future			459.05500	459.05500	458.81700	458.81700			0.00	0	26
AL37 On 05/11/2015 Index Future			466.53400	466.53400	466.29800	466.29800			0.00	0	0
Total AL37 Future									0.00	0	26
Total For AL37									0.00	0	26
AL7T On 06/08/2015 Index Future			542.75600	542.75600	542.37700	542.37700			0.00	0	1
AL7T On 05/11/2015 Index Future			551.59900	551.59900	551.22100	551.22100			0.00	0	0
Total AL7T Future									0.00	0	1
Total For AL7T									0.00	0	1
ALBI On 06/08/2015 Index Future			496.16200	496.16200	495.81500	495.81500		406,852,840.00		82	426
ALBI On 05/11/2015 Index Future			504.24600	504.24600	503.90000	503.90000		413,481,720.00		82	185
ALBI On 04/02/2016 Index Future			512.93400	512.93400	512.58300	512.58300		0.00		0	0
Total ALBI Future								820,334,560.00		164	611
Total For ALBI								820,334,560.00		164	611
IGOV On 06/08/2015 Index Future			230.30800	230.30800	230.18700	230.18700		128,972,480.00		56	982
IGOV On 05/11/2015 Index Future			234.08000	234.08000	233.95900	233.95900		131,084,800.00		56	73
IGOV On 04/02/2016 Index Future			238.13200	238.13200	238.01000	238.01000		0.00		0	0
Total IGOV Future								260,057,280.00		112	1,055
Total For IGOV								260,057,280.00		112	1,055
ILBI On 06/08/2015 Index Future			624.50200	624.50200	624.19100	624.19100		0.00		0	159
ILBI On 05/11/2015 Index Future			634.82600	634.82600	634.51300	634.51300		0.00		0	0
Total ILBI Future								0.00		0	159

Contract 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 ILBI									0.00	0	159
Total for Index									1,080,391,840.00	276	1,852
JIBAR f On 19/08/2015 Jibar Future			6.34000	93.66000	6.33000	93.67000			0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.37000	93.63000	6.36000	93.64000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.48000	93.52000	6.48000	93.52000			0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.51000	93.49000	6.51000	93.49000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.78000	93.22000	6.76000	93.24000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.89000	93.11000	6.87000	93.13000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.09000	92.91000	7.07000	92.93000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.29000	92.71000	7.25000	92.75000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.41000	92.59000	7.37000	92.63000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.52000	92.48000	7.48000	92.52000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.65000	92.35000	7.60000	92.40000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
Total for Derivatives :									6,975,409,965.65	55,876	532,766
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.54836			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	100.73690			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			9.16500	103.59773	9.16500	103.57250		9,165,000,000,000.00	1,000,000,000	500,000,000	
Total AA05 SPOT								9,165,000,000,000.00	1,000,000,000	500,000,000	
Total For AA05								9,165,000,000,000.00	1,000,000,000	500,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.28818		0.00	0	0	
Total AA06 SPOT								0.00	0	0	
Total For AA06								0.00	0	0	
AA07 On 15/04/2021 Spot Bond			9.32000	103.48766	9.32000	103.46191		0.00	0	200,000,000	
Total AA07 SPOT								0.00	0	200,000,000	
Total For AA07								0.00	0	200,000,000	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.20400	10.00000	110.17500		0.00	0	0	
Total AB01/R186 SPOT								0.00	0	0	
Total For AB01/R186								0.00	0	0	
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.48590		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.30074			0.00	100,000,000	10,100,000,000
Total AB011 SPOT									0.00	100,000,000	10,100,000,000
Total For AB011									0.00	100,000,000	10,100,000,000
AB013 On 21/11/2018 Spot Bond			9.55500	98.07535	9.55500	98.05048			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	11.23933	100.00000	11.21210			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.08727	10.84000	102.05799			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	8.69267	100.00000	8.67546			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	100.31826			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			8.78000	104.85411	8.78000	104.82963			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	111.33700	10.00000	111.30800			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.21000	125.77544	2.21000	279.34211			0.00	0	60,000,000
Total ABCPI3 SPOT									0.00	0	60,000,000
Total For ABCPI3									0.00	0	60,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.18027			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.09249			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.91607			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				100.00000	0.00000	100.93926				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.00000	0.00000	98.81737				0.00	0	2,000,000,000
Total ABFN10 SPOT										0.00	0	2,000,000,000
Total For ABFN10										0.00	0	2,000,000,000
ABFN10 On 09/04/2017 Spot Bond				100.00000	0.00000	100.22614				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	99.92071				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	101.60719				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	101.64908				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			1.95000	178.59131	1.95000	178.53134				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	178.45708	2.17000	178.39608				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	190.81320	1.82000	190.74977				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			8.17625	82.17069	8.17625	82.15300				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			8.17625	82.17069	8.17625	82.15300				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	100.49000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.81137				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	99.77000				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	98.88000				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	98.36000				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	96.94000				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	97.29000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.45162				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	100.32139				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	95.93000				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	95.22000				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	94.93000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	94.66000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.59024				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			6.96500	105.82112	6.96500	105.80111				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.27938				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	92.91000				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	92.67000				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			2.53000	95.54923	2.53000	112.55164				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			2.41000	102.92834	2.41000	166.56868				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.48000	114.73857	2.48000	215.77837				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	91.35000				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			9.67500	93.03054	9.67500	93.00666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.67000				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	58.63000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.70055				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	99.17000				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	109.37000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.06612	9.63000	107.03861				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	102.83000				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			9.59500	107.31536	9.59500	107.28789				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			9.02500	92.31166	9.02500	92.28940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	98.21000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	110.69000			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			9.69000	106.64073	9.69000	106.61317			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	93.04000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.06180			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	99.97726			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			8.33000	107.22670	8.33000	107.20292		9,996,000,000,000.00	1,200,000,000	1,720,400,000	
Total ABS10 SPOT								9,996,000,000,000.00	1,200,000,000	1,720,400,000	
Total For ABS10								9,996,000,000,000.00	1,200,000,000	1,720,400,000	
ABS11 On 09/04/2021 Spot Bond			9.50000	102.58320	9.50000	102.55719		9,500,000,000,000.00	1,000,000,000	523,000,000	

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 ABS11 SPOT									9,500,000,000,000.00	1,000,000,000	523,000,000
Total For ABS11									9,500,000,000,000.00	1,000,000,000	523,000,000
ABS12 On 14/05/2020 Spot Bond			9.29500	101.80424	9.29500	101.77911			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			9.73000	101.75399	9.73000	101.72773			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			9.20500	97.47128	9.20500	97.44732		92,050,000,000,000.00	10,000,000,000	4,425,700,000	
Total ABS6 SPOT								92,050,000,000,000.00	10,000,000,000	4,425,700,000	
Total For ABS6								92,050,000,000,000.00	10,000,000,000	4,425,700,000	
ABS7 On 11/09/2026 Spot Bond			9.79000	96.76019	9.79000	96.73507		28,586,800,000,000.00	2,920,000,000	1,520,000,000	
Total ABS7 SPOT								28,586,800,000,000.00	2,920,000,000	1,520,000,000	
Total For ABS7								28,586,800,000,000.00	2,920,000,000	1,520,000,000	
ABS9 On 17/03/2016 Spot Bond			7.67500	104.46986	7.67500	104.44848		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.02000	223.45596	2.02000	283.02308		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			1.36500	130.15672	1.36500	133.01708		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	133.83132	2.00000	136.47349		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01067	100.00000	0.01064		0.00	0	0	
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL028 On 15/09/2015 Spot Bond			11.12500	105.27400	11.12500	105.24236		0.00	0	0	
Total ACL028 SPOT								0.00	0	0	
Total For ACL028								0.00	0	0	
ACL029 On 20/08/2015 Spot Bond				100.00000	0.00000	101.96768		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	9.48807	100.00000	9.46509		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	102.01603				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	102.70178				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	56.55332	100.00000	56.41632				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.91933				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				100.00000	0.00000	75.13949				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	56.55332	100.00000	56.41632				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	98.96653				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.89069				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.97599				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.85263				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL08C On 20/09/2015 Spot Bond				100.00000	0.00000	100.87834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.88966				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	97.33168				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	111.33700	10.00000	111.30800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.73116				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.86294				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.88839				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.89862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.87807				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.83207				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.50500	102.78437	9.50500	102.84005				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	91.61531				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	196.20585				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	196.28241				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.85253				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.76777				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13€ On 02/09/2016 Spot Bond				100.00000	0.00000	101.28193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	101.76700				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.60257				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	100.35331				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	111.33700	10.00000	111.30800				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	101.81390				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.73859				0.00	60,000,000	120,000,000
Total ACL144 SPOT										0.00	60,000,000	120,000,000
Total For ACL144										0.00	60,000,000	120,000,000
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.85563				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.66092				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2017 Spot Bond				100.00000	0.00000	100.83734				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.80128				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	103.67160	10.23000	103.64350				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.78263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.00000	0.00000	114.38343				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			9.63000	101.61854	9.63000	101.59243				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.83417				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond			1.75000	119.91431	1.75000	120.00932				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.80767				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.00000	0.00000	100.83310				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.00000	0.00000	100.78223				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89564				0.00	185,714,300	185,714,300
Total ACL181 SPOT										0.00	185,714,300	185,714,300
Total For ACL181										0.00	185,714,300	185,714,300
ACL18£ On 20/06/2017 Spot Bond				100.00000	0.00000	102.09850				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond				100.00000	0.00000	100.77307				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2017 Spot Bond				100.00000	0.00000	101.62586				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18£ On 20/09/2022 Spot Bond				100.00000	0.00000	100.82801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.81609				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	100.85964				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	100.87300				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	100.84418				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.03157				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.87618				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.87618				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91432				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.81276				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92678				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.35462				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	98.73734				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.89368				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.87373				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	141.73870				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	142.76585				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.76187				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.75475				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	101.38695				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.77410				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	99.91250				0.00	140,000,000	140,000,000
Total ACL213 SPOT										0.00	140,000,000	140,000,000
Total For ACL213										0.00	140,000,000	140,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.80767				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.76289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.76187				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.84329				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	101.81645				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.06877				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.06767				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.19628				0.00	0	220,000,000
Total ADCB01 SPOT										0.00	0	220,000,000
Total For ADCB01										0.00	0	220,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.97783				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	99.97878				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.52388				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	39.21022	100.00000	39.11523				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	14.21006	100.00000	14.17563				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	1.54617	100.00000	1.54243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AFS2U SPOT									0.00	0	0
Total For AFS2U									0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.41648			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	100.18198			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	100.20222			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.22916			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	100.17109			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A On 18/04/2016 Spot Bond			8.11500	100.79700	8.11500	100.77509			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.22689			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.26756			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	36.86464	100.00000	40.72722			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.58548	100.00000	10.47916			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			9.20000	101.32428	9.20000	101.29952		7,360,000,000,000.00	800,000,000	3,199,000,000	
Total AIR01 SPOT								7,360,000,000,000.00	800,000,000	3,199,000,000	
Total For AIR01								7,360,000,000,000.00	800,000,000	3,199,000,000	
AIR02 On 30/04/2023 Spot Bond			9.69000	113.57309	9.69000	113.54373		3,876,000,000,000.00	400,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR02 SPOT									3,876,000,000,000.00	400,000,000	100,000,000
Total For AIR02									3,876,000,000,000.00	400,000,000	100,000,000
AIR03 On 09/03/2016 Spot Bond			7.69500	106.07966	7.69500	106.05790			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.41500	100.58501	9.41500	100.55986			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	14.33789	100.00000	14.30616			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			10.01500	101.56992	10.01500	101.54294			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			2.66000	170.73461	2.66000	170.67400			0.00	0	40,000,000
Total AIRL01 SPOT									0.00	0	40,000,000
Total For AIRL01									0.00	0	40,000,000
ANG01 On 09/12/2016 Spot Bond			100.00000		0.00000	101.12601			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
APF01 On 26/09/2017 Spot Bond			100.00000		0.00000	100.71284			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond			100.00000		0.00000	100.76798			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond			100.00000		0.00000	100.76879			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond			100.00000		0.00000	101.77265			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond			100.00000		0.00000	100.80645			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010: On 20/03/2019 Spot Bond				100.00000	0.00000	100.80127				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				100.00000	0.00000	101.15735				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 09/12/2015 Spot Bond				100.00000	0.00000	101.46526				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	93.93000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				100.00000	0.00000	101.20997				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				100.00000	0.00000	114.22410				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.73000	130.87578	2.73000	234.64690				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 07/07/2017 Spot Bond				100.00000	0.00000	114.04302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 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
ASN024 On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.00000	0.00000	99.49244				0.00	192,000,000	192,000,000
Total ASN028 SPOT										0.00	192,000,000	192,000,000
Total For ASN028										0.00	192,000,000	192,000,000
ASN028 On 14/08/2017 Spot Bond				100.00000	0.00000	113.17091				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				100.00000	0.00000	114.14741				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 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
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	101.77024				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.74500	164.24715	2.74500	208.02679				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 20/12/2016 Spot Bond				100.00000	0.00000	100.71703				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN046 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
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.71864				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	100.32365				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	100.27247				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	100.15224				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.04292				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	99.99979				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.50861				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.00000	0.00000	100.01626				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: 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
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.17644				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.90538				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.82278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07(On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07(On 30/06/2016 Spot Bond				100.00000	0.00000	100.85124				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07(On 20/07/2018 Spot Bond				100.00000	0.00000	93.03258				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07(On 02/07/2016 Spot Bond				100.00000	0.00000	100.51692				0.00	0	0
Total ASN074 SPOT										0.00	0	0
Total For ASN074										0.00	0	0
ASN07(On 23/07/2018 Spot Bond			100.00000	12.57221	100.00000	12.54809				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	38.72786	100.00000	38.64215				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	22.42010	100.00000	22.36579				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39(On 20/12/2017 Spot Bond			100.00000	22.51573	100.00000	22.46119				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40(On 20/12/2017 Spot Bond			100.00000	22.08539	100.00000	22.03189				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43(On 10/03/2017 Spot Bond			100.00000	30.98431	100.00000	30.90924				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49(On 19/09/2016 Spot Bond			100.00000	41.72224	100.00000	41.62116				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50(On 16/03/2018 Spot Bond			100.00000	17.23512	100.00000	17.19337				0.00	0	0

Contract 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	40.97675	100.00000	40.87749				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	59.26542	100.00000	59.12185				0.00	0	0
Total ASN56U SPOT										0.00	0	0
Total For ASN56U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	1.08999	100.00000	1.08564				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.94454				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.70071				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.99119				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.20000	104.83283	9.20000	104.80707				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.79565				0.00	0	90,000,000
Total BAW13 SPOT										0.00	0	90,000,000
Total For BAW13										0.00	0	90,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.09621				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.00926				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.38284				0.00	300,000,000	300,000,000
Total BAW18 SPOT										0.00	300,000,000	300,000,000
Total For BAW18										0.00	300,000,000	300,000,000
BAW19 On 05/12/2020 Spot Bond			9.70000	100.86523	9.70000	100.83913				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 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			6.95500	104.57957	6.95500	104.55989			0.00	0	0
Total BAW2 SPOT									0.00	0	0
Total For BAW2									0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	82.88288	100.00000	82.69663			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			9.85000	100.57326	9.85000	100.54699		3,940,000,000,000.00	400,000,000	100,000,000	
Total BAW21 SPOT								3,940,000,000,000.00	400,000,000	100,000,000	
Total For BAW21								3,940,000,000,000.00	400,000,000	100,000,000	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.82345			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			8.93000	105.18939	8.93000	105.16428			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			10.95777	102.05678	10.95777	101.67258			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.89356	101.03066	10.89356	100.99389			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			10.97021	101.01060	10.97021	101.01029			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	100.87264			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			11.04686	100.99072	11.04686	100.99177			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			11.86115	100.82972	11.86115	100.78757			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	100.89287			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.89287				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.89294				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			11.20777	100.79021	11.20777	100.81291				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			11.13877	101.59719	11.13877	101.06815				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			10.89356	101.03066	10.89356	100.99389				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			11.06000	101.26022	11.06000	101.18630				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			10.27938	98.19388	10.27938	100.91053				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	101.61297				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.85236				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.85236				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	99.99590				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			8.05180	104.67597	8.05180	103.35284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.70500	100.00665	11.70500	99.85208				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.63000	78.01370	11.63000	98.16646				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond				100.00000	0.00000	100.77180				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	98.48504	9.28000	100.75068				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.81662				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.50000	76.32887	11.50000	97.93575				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.79279				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.81265				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.81265				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.78326				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.83198				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.83198				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.78485				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.80408				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.83208				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.65050				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.67331				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			13.95777	102.29084	13.95777	101.90806				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.25765	101.38534	15.25765	101.37238				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.14771	101.30519	14.14771	101.22603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.06927				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.06927				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	101.06927				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	101.10851				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	100.93144				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	37.39253	100.00000	37.32159				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	20.14948	100.00000	20.10066				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	18.33828	100.00000	18.29386				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	11.31993	100.00000	11.29251				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	11.31993	100.00000	11.29251				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	13.68634	100.00000	13.65318				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	11.85898	100.00000	11.83025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.14692				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.43172				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.25828				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.81777	100.00000	9.79399				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	9.81777	100.00000	9.79399				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.92000	103.53591	1.92000	184.78869				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			8.21000	94.71177	8.21000	161.07844				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			8.21000	96.00388	8.21000	161.44881				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			8.59500	98.65532	8.59500	98.63265				0.00	0	0

Contract 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			8.30000	99.65026	8.30000	99.62824				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				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	100.15787				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.62867				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.17362				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	100.18572				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.21922				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	52.45703	100.00000	52.32995				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	99.99980				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	99.99978				0.00	0	0

Contract 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	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.99977				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	99.99968				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	99.99954				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	32.84757	100.00000	32.76800				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	32.84757	100.00000	32.76800				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.95427				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.97258				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			8.43000	103.83403	8.43000	103.81073				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	101.02748				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	101.12490				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	23.44687	100.00000	23.39007				0.00	0	0

Contract 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
BG42Y1 On 15/03/2017 Spot Bond			100.00000	23.44687	100.00000	23.39007			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	102.89436			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			11.25500	99.72988	11.25500	100.68221			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	99.83917			0.00	0	10,000,000
Total BGL03 SPOT									0.00	0	10,000,000
Total For BGL03									0.00	0	10,000,000
BGL04 On 05/02/2025 Spot Bond			11.14500	91.92672	11.14500	96.03395			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	103.66781			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	77.67113	100.00000	77.51733			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.23616			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.25878			0.00	0	200,000,000
Total BID05 SPOT									0.00	0	200,000,000
Total For BID05									0.00	0	200,000,000
BID06 On 30/06/2019 Spot Bond			8.81000	72.03992	8.81000	100.85922		38,764,000,000,000.00	4,400,000,000	2,370,000,000	
Total BID06 SPOT								38,764,000,000,000.00	4,400,000,000	2,370,000,000	
Total For BID06								38,764,000,000,000.00	4,400,000,000	2,370,000,000	
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.28393			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC47 On 07/08/2015 Spot Bond				100.00000	0.00000	98.55069			0.00	0	0

Contract 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 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	101.28093				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.48114				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.26817				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.33094				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.44499				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.91932				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	102.69933				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.02177				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	100.02390				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.00144				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.08427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.17538				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	98.43262				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	97.79097				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC041 On 28/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC041 SPOT										0.00	0	0
Total For BTC041										0.00	0	0
BTC043 On 04/08/2015 Spot Bond				100.00000	0.00000	98.50634				0.00	0	0
Total BTC043 SPOT										0.00	0	0
Total For BTC043										0.00	0	0
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	99.75356				0.00	0	0
Total BTC045 SPOT										0.00	0	0
Total For BTC045										0.00	0	0
BTC046 On 24/08/2015 Spot Bond				100.00000	0.00000	99.56054				0.00	0	0
Total BTC046 SPOT										0.00	0	0
Total For BTC046										0.00	0	0
BTC047 On 21/08/2015 Spot Bond				100.00000	0.00000	99.61215				0.00	0	0
Total BTC047 SPOT										0.00	0	0
Total For BTC047										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	99.36135				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC049 On 07/09/2015 Spot Bond				100.00000	0.00000	99.30834				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC051 On 11/09/2015 Spot Bond				100.00000	0.00000	98.89882				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	98.78064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC052 On 14/01/2016 Spot Bond				100.00000	0.00000	100.34953				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC054 On 21/10/2015 Spot Bond				100.00000	0.00000	98.53453				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				100.00000	0.00000	98.56909				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				100.00000	0.00000	100.28101				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				100.00000	0.00000	98.65504				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				100.00000	0.00000	98.45483				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.00000	0.00000	100.05618				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond			100.00000	79.34783	100.00000	79.17570			840,000,000,000,000.00	18,400,000,000	18,400,000,000	
Total BTC061 SPOT									10,000,000,000,000.00	18,400,000,000	18,400,000,000	
Total For BTC061									10,000,000,000,000.00	18,400,000,000	18,400,000,000	
BUS011 On 30/09/2016 Spot Bond			100.00000	38.76970	100.00000	38.67578			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	100.66184			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	100.68691			0.00	0	0	
Total BWZ20A SPOT									0.00	0	0	
Total For BWZ20A									0.00	0	0	
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	100.87358			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.56401				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	19.22196	100.00000	19.17539				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.63000	108.57661	9.63000	108.54887				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	103.86403				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			7.98000	104.28536	7.98000	104.26319				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			12.70000	101.04532	12.70000	101.01152				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	97.08286				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			13.00000	95.99032	13.00000	95.95693				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			9.08000	102.45844	9.08000	102.43373				0.00	0	200,000,000
Total CBL16 SPOT										0.00	0	200,000,000
Total For CBL16										0.00	0	200,000,000
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.73952				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			13.00000	98.82987	13.00000	98.79550				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	100.09306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	95.05874			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	101.62871			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.65000	94.08253	10.65000	94.05600			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	101.71572			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			10.11500	114.41528	10.11500	114.38444		8,092,000,000,000.00	800,000,000	200,000,000	
Total CCT01 SPOT								8,092,000,000,000.00	800,000,000	200,000,000	
Total For CCT01								8,092,000,000,000.00	800,000,000	200,000,000	
CCT02 On 12/06/2024 Spot Bond			10.14500	109.99103	10.14500	109.96129		44,638,000,000,000.00	4,400,000,000	1,100,000,000	
Total CCT02 SPOT								44,638,000,000,000.00	4,400,000,000	1,100,000,000	
Total For CCT02								44,638,000,000,000.00	4,400,000,000	1,100,000,000	
CCT03 On 15/03/2025 Spot Bond			10.04000	110.96957	10.04000	110.94003		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.61486		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			11.83000	104.19114	11.83000	104.15861		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	100.88366		0.00	0	0	
Total CGR13 SPOT								0.00	0	0	
Total For CGR13								0.00	0	0	
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.97218		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	111.33680	10.00000	111.30770		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.57234				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	100.97492				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.16250				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	11.41478	100.00000	11.37875				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.65971	100.00000	19.61208				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	20.36289	100.00000	20.29932				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.42945				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71117				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.73916				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.77161				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.63230				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	102.60528				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	102.74809				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	100.85265				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	101.20308				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	100.80727	10.11000	100.78026				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	100.49089				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	125.62791	2.76000	125.58287				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	122.91854	3.14000	125.59857				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.41830	8.25000	103.39558				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.70000	134.05053	2.70000	127.92224				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	130.79956	2.40000	124.82091				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	101.19555				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.76500	102.14564	8.76500	102.12170				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.18421				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.19020				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.81500	102.19340	8.81500	102.16932				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.81500	102.19340	8.81500	102.16932				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.86500	100.98225	8.86500	100.95833				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	100.87323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.96165				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	111.33700	10.00000	111.30800				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	111.33700	10.00000	111.30800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.61131				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 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
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.45760				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.04276	9.35000	104.01649				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	104.04276	9.35000	104.01649				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 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
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41527				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.12189				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.49265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.49265				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.49265				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	101.04931				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.43000	103.97354	9.43000	103.94751				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	100.61283				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	104.26898				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07215				0.00	50,000,000	50,000,000
Total CLN272 SPOT										0.00	50,000,000	50,000,000
Total For CLN272										0.00	50,000,000	50,000,000
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06719				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	101.12875				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	101.44878				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.64193				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	101.89817				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28(On 20/09/2015 Spot Bond				100.00000	0.00000	100.77205				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28(On 10/08/2017 Spot Bond				100.00000	0.00000	102.04705				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28(On 30/08/2017 Spot Bond				100.00000	0.00000	101.67211				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.00043				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.82776				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	102.65122				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.59786				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	100.81858				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29(On 30/06/2017 Spot Bond				100.00000	0.00000	100.62801				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.00000	0.00000	100.93185				0.00	0	0

Contract 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
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59791				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01488				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.70523				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	143.82302				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.98337				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	143.78958				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	143.27482				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	143.71475				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	141.05494				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	141.98719				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.85187				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.95500	95.01153	10.95500	94.98401				0.00	0	0

Contract 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			11.47500	96.56161	11.47500	96.53234				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67331				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.92649				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.80999				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	100.13376				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	99.97507				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.14386	8.80500	102.15362				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.81276				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.13502				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	138.46921				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.86560				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.92446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.89386				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24282				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	82.41581				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.97611				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67331				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	124.30900				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	125.00513				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	100.04557				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.07318				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67730				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23514				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	101.01694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.78058				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.89606				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	100.04514				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	101.74011				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	100.65734				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	100.04000				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	101.34584				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	100.00000				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	100.13298				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.73946				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			10.13500	103.12935	10.13500	106.10984				0.00	0	0

Contract 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	100.82736				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	99.81049				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			12.27500	104.64967	12.27500	108.30833				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	99.80285				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			12.30500	101.87335	12.30500	101.83975				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	105.43235	10.02000	105.40434				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	99.80285				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	100.07043				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.98523				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.81447				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	100.83196				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.83211				0.00	0	0

Contract 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	100.70285				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			9.65000	104.52986	9.65000	104.50309				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	100.84544				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.89910				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			10.98000	101.42374	10.98000	101.39428				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.94593	11.00000	103.91568				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.93459				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	100.13716				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			12.06500	104.15074	12.06500	104.11758				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	101.00345				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	100.83184				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.02420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.88863				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.59405				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.76513				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.77205				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	90.46436				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.81784				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	101.19663				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	100.88896				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	101.13673				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	101.74295				0.00	0	0
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	101.73247				0.00	0	340,000,000

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 CLN399 SPOT										0.00	0	340,000,000
Total For CLN399										0.00	0	340,000,000
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.81784				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	100.92446				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	100.64236				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	100.62536				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.61783				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.72111				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	85.50832				0.00	0	1,000,000,000
Total CLN406 SPOT										0.00	0	1,000,000,000
Total For CLN406										0.00	0	1,000,000,000
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.82293				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.05101				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.40950				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.47485				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.63974	7.01000	42.24610				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	171.47201				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			8.59500	98.65532	8.59500	149.14281				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			8.21000	36.58683	8.21000	161.07844				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			8.21000	37.03919	8.21000	161.44881				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	98.43006				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	98.41663				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.43906				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.77791				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	100.88348				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	100.82589				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.42995			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	100.82801			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	100.13376			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	100.75270			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	100.81152			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.80637			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	100.81146			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				100.00000	0.00000	100.82801			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	101.57522			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.33385			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			8.94500	107.53523	8.94500	106.13786			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.75500	101.96242	8.75500	101.93855		21,537,300,000,000.00	2,460,000,000	1,044,700,000	

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 COJ04 SPOT									21,537,300,000,000.00	2,460,000,000	1,044,700,000
Total For COJ04									21,537,300,000,000.00	2,460,000,000	1,044,700,000
COJ05 On 05/06/2023 Spot Bond			10.29000	111.97690	10.29000	111.94620			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			7.41500	102.67504	7.41500	102.65473			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			9.86000	107.69328	9.86000	107.66512			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			9.91500	102.95992	9.91500	102.93270		3,966,000,000,000.00	400,000,000	100,000,000	
Total COJG01 SPOT								3,966,000,000,000.00	400,000,000	100,000,000	
Total For COJG01								3,966,000,000,000.00	400,000,000	100,000,000	
COT01 On 03/04/2023 Spot Bond			10.28500	96.80261	10.28500	96.77609		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			10.94000	98.27475	10.94000	98.24614		43,760,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								13,760,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								13,760,000,000,000.00	4,000,000,000	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			10.94000	91.33570	10.94000	91.30912		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.35595		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	99.92643		0.00	0	0	
Total CPL007 SPOT								0.00	0	0	
Total For CPL007								0.00	0	0	
CPL01U On 12/12/2019 Spot Bond			100.00000	11.10380	100.00000	11.07691		0.00	0	0	
Total CPL01U SPOT								0.00	0	0	
Total For CPL01U								0.00	0	0	
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.35793		0.00	0	0	
Total CPL021 SPOT								0.00	0	0	
Total For CPL021								0.00	0	0	
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.76543		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.34168			0.00	0	0
Total CPL024 SPOT									0.00	0	0
Total For CPL024									0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	103.13178			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	101.92510			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	10.31741	100.00000	10.29241			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	12.76359	100.00000	12.73267			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.62500	96.64446	11.62500	97.61448			0.00	0	12,800,000,000
Total CPV01 SPOT									0.00	0	12,800,000,000
Total For CPV01									0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	17.91915	100.00000	17.87575			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	9.72102	100.00000	9.69747			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	18.65155	100.00000	18.60637			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	100.06015			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			7.95500	100.15953	7.95500	100.13831		5,648,050,000,000.00		710,000,000	0
Total DENG44 SPOT								5,648,050,000,000.00		710,000,000	0
Total For DENG44								5,648,050,000,000.00		710,000,000	0
DENG5 On 20/11/2015 Spot Bond			100.00000		0.00000	101.35085		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.26802				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	101.09281				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	98.39573	100.00000	98.13333				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.05796				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.45173				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	103.47998				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	99.92095				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	101.07116				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	100.21498				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	100.92952				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	55.20846				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.39000	99.44314	9.39000	99.41821				0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	700,000,000
Total For DV2021									0.00	0	700,000,000
DV21 On 15/06/2016 Spot Bond			7.66500	107.94959	7.66500	107.92741			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			9.16500	100.85705	9.16500	100.83208		7,332,000,000,000.00	800,000,000	2,089,200,000	
Total DV22 SPOT								7,332,000,000,000.00	800,000,000	2,089,200,000	
Total For DV22								7,332,000,000,000.00	800,000,000	2,089,200,000	
DV23 On 27/02/2023 Spot Bond			9.56500	106.54605	9.56500	106.51855		7,652,000,000,000.00	800,000,000	1,556,100,000	
Total DV23 SPOT								7,652,000,000,000.00	800,000,000	1,556,100,000	
Total For DV23								7,652,000,000,000.00	800,000,000	1,556,100,000	
DV24 On 18/02/2024 Spot Bond			9.54500	105.18762	9.54500	105.16053		3,818,000,000,000.00	400,000,000	100,000,000	
Total DV24 SPOT								3,818,000,000,000.00	400,000,000	100,000,000	
Total For DV24								3,818,000,000,000.00	400,000,000	100,000,000	
DV29 On 18/02/2029 Spot Bond			9.56500	108.55338	9.56500	108.52537		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.81973		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	101.34505		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	100.89448		0.00	0	0	
Total DVC010 SPOT								0.00	0	0	
Total For DVC010								0.00	0	0	
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	100.94069		0.00	0	0	
Total DVC011 SPOT								0.00	0	0	
Total For DVC011								0.00	0	0	
DVC012 On 26/01/2016 Spot Bond				100.00000	0.00000	100.05689		0.00	0	0	
Total DVC012 SPOT								0.00	0	0	
Total For DVC012								0.00	0	0	
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	100.62875		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.45464		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.40377			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.10054			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.27500	121.01830	8.27500	120.99120		40,826,946,750,000.00	4,933,770,000	2,400,000,000	
Total E170 SPOT								10,826,946,750,000.00	4,933,770,000	2,400,000,000	
Total For E170								10,826,946,750,000.00	4,933,770,000	2,400,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.01348		0.00	0	0	
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC02 SPOT								0.00	0	0	
Total For EFC02								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	
Total For EFC03								0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC04 SPOT								0.00	0	0	
Total For EFC04								0.00	0	0	
EL037 On 31/01/2037 Spot Bond			2.38500	100.44079	2.38500	100.40582		0.00	0	0	
Total EL037 SPOT								0.00	0	0	
Total For EL037								0.00	0	0	
EL28 On 02/05/2028 Spot Bond			2.15000	125.88184	2.15000	125.83892		0.00	0	6,496,600,000	
Total EL28 SPOT								0.00	0	6,496,600,000	
Total For EL28								0.00	0	6,496,600,000	
EL29 On 19/11/2029 Spot Bond			2.15000	113.34515	2.15000	113.30651		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			2.07000	114.18196	2.07000	114.14329		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			2.33000	103.39784	2.33000	103.36206		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.36500	100.85269	2.36500	100.81762			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.70000	103.42449	9.70000	103.39788			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			9.60000	108.88928	9.60000	108.86154			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.99000	102.71764	9.99000	102.69044			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			10.20000	94.48730	10.20000	97.35210			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			10.34000	105.41872	10.34000	104.39927			0.00	0	4,254,999,600
Total EMM05 SPOT									0.00	0	4,254,999,600
Total For EMM05									0.00	0	4,254,999,600
EMM06 On 23/06/2025 Spot Bond			10.09000	102.03065	10.09000	101.60968		4,036,000,000,000.00	400,000,000	100,000,000	
Total EMM06 SPOT								4,036,000,000,000.00	400,000,000	100,000,000	
Total For EMM06								4,036,000,000,000.00	400,000,000	100,000,000	
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.48972			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.37624			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.96665			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.85640			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.86201			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC1:On 05/11/2015 Spot Bond				100.00000	0.00000	99.86974				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1:On 24/08/2015 Spot Bond				100.00000	0.00000	103.07419				0.00	0	0
Total EPFC15 SPOT										0.00	0	0
Total For EPFC15										0.00	0	0
EPFC1:On 23/02/2016 Spot Bond				100.00000	0.00000	101.32110				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.38009				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	99.10643				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.35363				0.00	0	200,000,000
Total EQS06 SPOT										0.00	0	200,000,000
Total For EQS06										0.00	0	200,000,000
EQS07 On 09/04/2018 Spot Bond			10.28000	98.90874	10.28000	98.88165				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	97.55471				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	99.09944				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	101.59655				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.69606				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	101.55170				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.45100				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.51056				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.43909				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.48872				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.45730				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	101.43738				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			6.25000	103.34412	6.25000	103.32652			2,500,000,000,000.00	400,000,000	72,500,000,000	
Total ES15 SPOT									2,500,000,000,000.00	400,000,000	72,500,000,000	
Total For ES15									2,500,000,000,000.00	400,000,000	72,500,000,000	
ES18 On 20/04/2018 Spot Bond			8.11500	105.27755	8.11500	105.25467			449,916,885,645,000.00	55,442,623,000	27,002,904,500	
Total ES18 SPOT									19,916,885,645,000.00	55,442,623,000	27,002,904,500	
Total For ES18									19,916,885,645,000.00	55,442,623,000	27,002,904,500	
ES23 On 25/01/2023 Spot Bond			8.80000	106.63788	8.80000	106.61293			182,678,679,040,000.00	20,758,940,800	7,796,648,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									12,678,679,040,000.00	20,758,940,800	7,796,648,700
Total For ES23									12,678,679,040,000.00	20,758,940,800	7,796,648,700
ES26 On 02/04/2026 Spot Bond			9.04000	94.51410	9.04000	94.49127			368,852,007,328,000.00	40,802,213,200	16,414,272,600
Total ES26 SPOT									18,852,007,328,000.00	40,802,213,200	16,414,272,600
Total For ES26									18,852,007,328,000.00	40,802,213,200	16,414,272,600
ES33 On 15/09/2033 Spot Bond			9.67500	84.37104	9.68500	84.27673			623,351,290,435,000.00	271,147,420,200	154,211,216,400
Total ES33 SPOT									13,351,290,435,000.00	271,147,420,200	154,211,216,400
Total For ES33									13,351,290,435,000.00	271,147,420,200	154,211,216,400
ES42 On 25/04/2042 Spot Bond			9.75000	90.41296	9.75000	90.38945			355,317,920,100,000.00	36,442,863,600	66,983,490,100
Total ES42 SPOT									15,317,920,100,000.00	36,442,863,600	66,983,490,100
Total For ES42									15,317,920,100,000.00	36,442,863,600	66,983,490,100
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.47290			0.00	1,050,000,000	1,050,000,000
Total EXX01 SPOT									0.00	1,050,000,000	1,050,000,000
Total For EXX01									0.00	1,050,000,000	1,050,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.61569			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.40389			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	100.24389			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.70362			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.50043			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	101.36217			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.12505			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	102.16982			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	101.42135				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	100.95119				0.00	0	0
Total FIFC19 SPOT										0.00	0	0
Total For FIFC19										0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	100.88077				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.24630	100.00000	10.22148				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	9.97285	100.00000	9.94869				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.92974				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	100.00923				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	101.03950				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4D On 15/09/2023 Spot Bond				100.00000	0.00000	101.11260				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			9.60000	97.79133	9.60000	97.76628				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.92798				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.92791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.01634				0.00	0	20,000,000
Total FRB10 SPOT										0.00	0	20,000,000
Total For FRB10										0.00	0	20,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.10704				0.00	0	100,000,000
Total FRB11 SPOT										0.00	0	100,000,000
Total For FRB11										0.00	0	100,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.32521				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.34727				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			10.35000	99.33561	10.35000	100.05136				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	101.36236				0.00	0	30,000,000
Total FRB15 SPOT										0.00	0	30,000,000
Total For FRB15										0.00	0	30,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.55951				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000
Total For FRB16										0.00	0	10,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.56791				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.45000	105.61736	10.45000	105.58796				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	102.08205				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	135.60983	2.00000	136.47349				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.05000	127.16886	2.05000	282.43804				0.00	0	195,000,000

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 FRBI23 SPOT										0.00	0	195,000,000
Total For FRBI23										0.00	0	195,000,000
FRBI25 On 31/01/2025 Spot Bond			2.24500	108.54110	2.24500	115.33862				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			2.98000	96.87973	2.98000	156.77781				0.00	0	10,000,000
Total FRBI28 SPOT										0.00	0	10,000,000
Total For FRBI28										0.00	0	10,000,000
FRBI33 On 07/12/2033 Spot Bond			3.24000	103.39423	3.24000	194.44015				0.00	0	10,000,000
Total FRBI33 SPOT										0.00	0	10,000,000
Total For FRBI33										0.00	0	10,000,000
FRBN0 On 15/09/2015 Spot Bond			7.23500	105.78544	7.23500	105.76466				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			7.58600	67.70285	7.58600	67.13938				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.39800	43.59169	9.39800	42.71225				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.64000	42.24976	9.64000	41.35092				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.58791				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98640				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.85270				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93706				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.22044	7.47000	98.00000				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 FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.22044	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.91432				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.87068				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11364				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.89910				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.17713	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.95688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133(On 20/09/2017 Spot Bond				100.00000	0.00000	101.18205				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	101.14680				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	23.00685	100.09221	22.95107				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.81479				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.12460				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.09915				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	101.45566				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.91639				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.92671				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.84545				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.85342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154: On 20/12/2017 Spot Bond				100.00000	0.00000	101.12160				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155: On 20/12/2017 Spot Bond				100.00000	0.00000	100.83818				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161: On 14/12/2018 Spot Bond			13.22500	66.61486	13.22500	66.59131				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162: On 20/03/2018 Spot Bond				100.00000	0.00000	100.78936				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163: On 20/03/2018 Spot Bond				100.00000	0.00000	100.79038				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166: On 20/03/2018 Spot Bond				100.00000	0.00000	101.18156				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167: On 20/06/2018 Spot Bond				100.00000	0.00000	100.82699				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.47500	100.40267	3.47500	103.83572				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond				100.00000	0.00000	100.86357				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond				100.00000	0.00000	100.86357				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 21/02/2018 Spot Bond				100.00000	0.00000	103.66767				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172: On 30/06/2017 Spot Bond				100.00000	0.00000	100.67331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	98.87954				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.81276				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.79344				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	102.23179				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	100.93156				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	101.70919				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	102.20859				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.07523				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.07116				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.84529				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.09306				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	100.78428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	100.85342				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.85342				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	100.88777				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	100.56870				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	100.60054				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	100.60254				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.42154				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	100.90214				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.40239				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	100.58378				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.37866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.37974				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.26137				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	100.23514				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	100.26137				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	100.23409				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	101.93907				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	102.04339	8.75000	102.01939				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	100.72400				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.43959	100.00000	10.41430				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.57028	100.00000	9.54710				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	95.82730				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	11.99710	100.00000	11.96804				0.00	0	0

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 20/12/2019 Spot Bond				100.00000	0.00000	100.88388			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	27.42108	100.00000	27.35465			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	101.85913			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	10.13275	100.00000	10.10821			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	24.61316	100.00000	24.55354			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	101.85910			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	24.58123	100.00000	24.52169			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.85450			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	101.76035			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	101.93662			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	101.81751			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	130.11559	2.81000	130.06877			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.64391				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	101.62205				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.62205				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.58053				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.99711				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.85381				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.75180				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	100.89910				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.70888				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.27026				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.91433				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	101.15177				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.04332				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	114.70196	3.34000	126.06283				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.93078				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.94003				0.00	7,500,000,000	7,500,000,000
Total FRC68 SPOT										0.00	7,500,000,000	7,500,000,000
Total For FRC68										0.00	7,500,000,000	7,500,000,000
FRC69 On 31/01/2022 Spot Bond			3.39000	106.42684	3.39000	125.69221				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	104.34535	3.37000	125.84031				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			2.68500	100.91288	2.68500	130.46173				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			2.75500	103.49582	2.75500	141.38971				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	100.04872				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.81148				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.92465				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	101.07664				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03765			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.87678			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.87577			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	100.85721			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	13.34043	100.00000	13.30811			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	59.22051	100.00000	59.07705			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	29.00053	100.00000	28.93028			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	41.14524	100.00000	41.01678			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	11.97412	100.00000	11.94512			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	100.72651			0.00	0	0
Total FRJ16 SPOT									0.00	0	0
Total For FRJ16									0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.21340			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.35758			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.99172			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.67638			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	98.84008			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.59306			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			2.14300	83.90931	2.14300	105.53108			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			2.48500	104.34433	2.48500	113.04557			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	100.15111			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.22303	10.38000	100.19512			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	100.22303	10.38000	100.19512			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	100.00000			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			2.62500	101.65373	2.62500	110.32449			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.68000	209.58605	2.68000	209.89622			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			2.59500	110.94021	2.59500	110.90093			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.71000	208.72398	2.71000	209.03085			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.02647			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.33000	114.53916	2.33000	114.49943			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.68500	109.22128	2.68500	109.18235			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	53.23800			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 06/08/2015 Spot Bond				100.00000	0.00000	101.55449			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.79000	107.25605	2.79000	107.21751			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 07/12/2033 Spot Bond			2.83000	113.95737	2.83000	205.61277			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.88000	112.31665	2.88000	204.20878			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 31/01/2025 Spot Bond			2.26000	100.88087	2.26000	100.84608			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.91000	160.57271	2.91000	203.37204			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.06500	89.19999	3.06500	102.26952			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.02000	99.17078	3.02000	156.11615			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.51500	82.74557	3.51500	94.75461			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.01000	99.22325	3.01000	156.28126			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 11/11/2015 Spot Bond				100.00000	0.00000	101.49041			0.00	20,000,000,000	10,000,000,000
Total FRS130 SPOT									0.00	20,000,000,000	10,000,000,000
Total For FRS130									0.00	20,000,000,000	10,000,000,000
FRS13 On 31/03/2028 Spot Bond			3.07000	155.11572	3.07000	155.22728			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.42000	189.52523	3.42000	190.05651			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	96.76789			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.44500	83.44020	3.44500	95.86406			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.41500	83.81258	3.41500	96.34965			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.22500	86.43124	3.22500	99.51744			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS137 On 31/03/2028 Spot Bond			2.88000	157.75799	2.88000	158.44622			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.19000	195.52051	3.19000	195.76194			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.17000	126.12208	2.17000	280.11227			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.06000	127.08123	2.06000	282.24337			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.78000	120.95730	2.78000	268.63709			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	101.67192	2.47000	132.71471			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	100.01372			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	136.51960	2.00000	132.30058			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	100.19761			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.48135			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.88889			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			2.46500	110.28148	2.46500	110.24295			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS69 On 31/05/2017 Spot Bond			104.97509	31.71220	104.97509	31.63197			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	35.30654	101.07593	35.22019			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	28.62975	100.44759	28.56011			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	33.72432	100.76967	33.64207			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.20000	118.51872	2.20000	118.47813			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			2.19000	98.37837	2.19000	115.88528			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	98.90690			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			2.22000	98.12501	2.22000	115.58674			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.50173			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			2.26000	125.34374	2.26000	352.71117			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.75783			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.38466			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			7.59500	103.41493	7.59500	103.39398			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.08000	103.97694	8.08000	103.95456			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			8.34000	108.20807	8.34000	108.18391		66,720,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								66,720,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								66,720,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			8.94500	102.05170	8.94500	102.02743		0.00	0	775,700,000	
Total FRX19 SPOT								0.00	0	775,700,000	
Total For FRX19								0.00	0	775,700,000	
FRX20 On 01/10/2020 Spot Bond			9.21000	101.01188	9.21000	100.98703		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			9.96500	91.61235	9.96500	91.58814		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			10.05000	105.65506	10.05000	105.62676		603,000,000,000.00	60,000,000	240,000,000	
Total FRX24 SPOT								603,000,000,000.00	60,000,000	240,000,000	
Total For FRX24								603,000,000,000.00	60,000,000	240,000,000	
FRX26 On 01/10/2026 Spot Bond			10.43000	96.01853	10.43000	97.03429		0.00	0	620,000,000	
Total FRX26 SPOT								0.00	0	620,000,000	
Total For FRX26								0.00	0	620,000,000	
FRX30 On 31/01/2030 Spot Bond			10.70000	93.08006	10.70000	93.05327		128,400,000,000,000.00	12,000,000,000	3,040,000,000	
Total FRX30 SPOT								128,400,000,000,000.00	12,000,000,000	3,040,000,000	
Total For FRX30								128,400,000,000,000.00	12,000,000,000	3,040,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			10.82500	94.31976	10.82500	94.29230			0.00	0	220,000,000
Total FRX31 SPOT									0.00	0	220,000,000
Total For FRX31									0.00	0	220,000,000
FRX45 On 14/04/2045 Spot Bond			10.21000	81.81498	10.21000	81.79273			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.72393			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.73424			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.75996			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.80116			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.83204			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96572			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	101.38302			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.25268			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.43529			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.49335			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.54173			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.75449			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	60.96949	100.00000	60.82179			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	10.22898	100.00000	10.20420			0.00	0	0
Total FS3A2U SPOT									0.00	0	0
Total For FS3A2U									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.71614	100.00000	1.71198			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	0.28792	100.00000	0.28722			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	9.48807	100.00000	9.46509			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	1.59183	100.00000	1.58798			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.26707	100.00000	0.26642			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
FS4C1L 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
FS4D1L 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	100.35871			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			9.43000	102.93490	9.43000	102.90899			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	102.05772			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.34981			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	101.36770			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	101.48389			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	101.62676			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	101.71597			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	101.41962			0.00	0	0
Total GPT33 SPOT									0.00	0	0
Total For GPT33									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	10.93416	100.00000	10.90767			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	22.58110	100.00000	22.52640			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	12.41571	100.00000	12.38564			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	10.21462	100.00000	10.18273			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	100.06094			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond			100.00000		0.00000	100.06324			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.06609				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	100.07004				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.93296				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.28748				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.57552				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.01526				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.53845				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.73340				0.00	0	10,000,000
Total GRT08 SPOT										0.00	0	10,000,000
Total For GRT08										0.00	0	10,000,000
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.08301				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	102.07438				0.00	0	560,000,000
Total HCH01 SPOT										0.00	0	560,000,000
Total For HCH01										0.00	0	560,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	11.48017	100.00000	11.45235				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.93049				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	99.92055				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.91956				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	101.49060				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	100.65342				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										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
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.06666	100.00000	9.02635				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.06666	100.00000	9.02635				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.61803	100.00000	9.57527				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.61803	100.00000	9.57527				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.36704	100.00000	10.32145			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.32695	100.00000	10.28104			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.19339	100.00000	11.14362			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									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
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
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
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
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.25508			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.33792			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.77078			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.31000	105.28898	9.31000	105.26251			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	101.73516			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	101.62883			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			8.52000	104.92426	8.52000	104.90008		28,797,600,000,000.00	3,380,000,000	1,712,500,000	
Total HWAY20 SPOT								28,797,600,000,000.00	3,380,000,000	1,712,500,000	
Total For HWAY20								28,797,600,000,000.00	3,380,000,000	1,712,500,000	
HWAY2 On 07/12/2023 Spot Bond			1.94000	128.13751	1.94000	284.59024		0.00	0	2,200,000,000	
Total HWAY23 SPOT								0.00	0	2,200,000,000	
Total For HWAY23								0.00	0	2,200,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.92000	131.32307	1.92000	291.66544		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			9.68500	96.25320	9.68500	96.22806		29,248,700,000,000.00	3,020,000,000	1,915,400,000	
Total HWAY34 SPOT								29,248,700,000,000.00	3,020,000,000	1,915,400,000	
Total For HWAY34								29,248,700,000,000.00	3,020,000,000	1,915,400,000	
HWAY3 On 31/07/2035 Spot Bond			9.72500	95.84681	9.72500	95.82168		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	35.32681	100.00000	35.24123		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF04 On 09/10/2015 Spot Bond			100.00000	85.16499	100.00000	84.96966			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	38.95519	100.00000	38.86081			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	39.02048	100.00000	38.92595			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800			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			1.55000	122.50328	1.58000	122.14593		69,639,950,000,000.00	44,929,000,000	37,999,403,700	
Total I2025 SPOT								9,639,950,000,000.00	44,929,000,000	37,999,403,700	
Total For I2025								9,639,950,000,000.00	44,929,000,000	37,999,403,700	
I2033 On 28/02/2033 Spot Bond			1.86500	100.92593	1.86500	101.35324		0.00	0	45,000,000,000	
Total I2033 SPOT								0.00	0	45,000,000,000	
Total For I2033								0.00	0	45,000,000,000	
I2038 On 31/01/2038 Spot Bond			1.86000	126.25358	1.86500	126.09912		343,422,960,000,000.00	184,636,000,000	131,107,256,800	
Total I2038 SPOT								3,422,960,000,000.00	184,636,000,000	131,107,256,800	
Total For I2038								3,422,960,000,000.00	184,636,000,000	131,107,256,800	
I2046 On 31/03/2046 Spot Bond			2.01000	124.39837	2.01000	124.35639		229,574,160,000,000.00	114,216,000,000	87,169,996,500	
Total I2046 SPOT								2,574,160,000,000.00	114,216,000,000	87,169,996,500	
Total For I2046								2,574,160,000,000.00	114,216,000,000	87,169,996,500	
I2050 On 31/12/2050 Spot Bond			1.95000	134.47907	1.95500	134.27103		80,919,150,000,000.00	41,497,000,000	49,604,790,900	
Total I2050 SPOT								8,091,150,000,000.00	41,497,000,000	49,604,790,900	
Total For I2050								8,091,150,000,000.00	41,497,000,000	49,604,790,900	
IBL21 On 15/03/2016 Spot Bond			8.36500	104.23133	8.36500	104.20813		0.00	0	620,000,000	
Total IBL21 SPOT								0.00	0	620,000,000	
Total For IBL21								0.00	0	620,000,000	
IBL22 On 15/03/2018 Spot Bond			8.18000	107.92671	8.18000	107.90320		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			8.18500	103.80019	8.18500	103.77719		0.00	0	0	
Total IBL28 SPOT								0.00	0	0	
Total For IBL28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.92093			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			1.52500	101.44048	1.52500	132.70378			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	104.11568	2.07000	135.90609			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.11111			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			8.30000	103.94786	8.30000	103.92477			0.00	0	250,000,000
Total IBL39 SPOT									0.00	0	250,000,000
Total For IBL39									0.00	0	250,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.53581			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.54763			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	111.33700	10.00000	111.30800			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			8.93000	98.18943	8.93000	98.16599			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			9.36500	92.74438	9.36500	92.72132			0.00	0	2,347,300,000
Total IBL46 SPOT									0.00	0	2,347,300,000
Total For IBL46									0.00	0	2,347,300,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.81837			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.91000	98.71368	8.91000	98.69017		7,128,000,000,000.00		800,000,000	200,000,000
Total IBL49 SPOT								7,128,000,000,000.00		800,000,000	200,000,000
Total For IBL49								7,128,000,000,000.00		800,000,000	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
IBL50 On 02/08/2020 Spot Bond			9.41500	98.71618	9.41500	98.69109			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	99.90929			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.06096			0.00	600,000,000	300,000,000
Total IBL53 SPOT									0.00	600,000,000	300,000,000
Total For IBL53									0.00	600,000,000	300,000,000
IBL54 On 31/07/2016 Spot Bond			7.81000	99.47117	7.81000	99.45013			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			8.71000	98.44537	8.71000	98.42219			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	99.97877			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.50460			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.95000	104.75757	7.95000	104.73502			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			8.67000	105.78321	8.67000	105.75841			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			9.76500	107.43196	9.76500	107.40367			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.57738			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	100.11849			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.92658			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	100.01900			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.01933			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	100.97326			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	130.19256	2.80000	130.14574			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.61889			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	15.57224	100.00000	15.50377			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01072	100.00000	0.01070			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	100.18290			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	100.13079			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			9.40000	97.95527	9.40000	97.93069		7,520,000,000,000.00	800,000,000	200,000,000	
Total IDCG03 SPOT								7,520,000,000,000.00	800,000,000	200,000,000	
Total For IDCG03								7,520,000,000,000.00	800,000,000	200,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.35281			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.26953			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.04000	98.81656	10.04000	98.79025			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.00000	5.00000	99.98636			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.39951	5.00000	101.38582			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.50721	4.00000	101.49628			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.14269	4.00000	101.13176			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	60.27770	100.00000	60.13168			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	60.15670	100.00000	60.01097			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	60.15670	100.00000	60.01097			0.00	0	0
Total IDW03U SPOT									0.00	0	0
Total For IDW03U									0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.22304	9.20000	106.19694			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.72627			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	8.17430	100.00000	8.15449			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond				100.00000	0.00000	99.65357			0.00	0	0
Total IN09 SPOT												0.00	0	0
Total For IN09												0.00	0	0
IN269U	On	25/07/2017	Spot Bond			100.00000	21.27895	100.00000	21.22740			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	22.12292	100.00000	23.79175			0.00	0	0
Total IN272U SPOT												0.00	0	0
Total For IN272U												0.00	0	0
IN276U	On	30/06/2021	Spot Bond			100.00000	1.73271	100.00000	1.72939			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	9.19197	100.00000	9.16970			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	11.06999	100.00000	11.04317			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	11.10489	100.00000	11.07799			0.00	0	0
Total IN286U SPOT												0.00	0	0
Total For IN286U												0.00	0	0
IN289U	On	30/06/2025	Spot Bond			100.00000	8.82543	100.00000	8.80590			0.00	0	0
Total IN289U SPOT												0.00	0	0
Total For IN289U												0.00	0	0
IN290U	On	31/12/2016	Spot Bond			100.00000	40.73904	100.00000	40.64036			0.00	0	0
Total IN290U SPOT												0.00	0	0
Total For IN290U												0.00	0	0
IN294U	On	13/08/2015	Spot Bond			100.00000	96.56085	100.00000	96.30607			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	95.05208	100.00000	94.80519			0.00	0	0
Total IN295U SPOT												0.00	0	0
Total For IN295U												0.00	0	0
IN306U	On	24/06/2020	Spot Bond			100.00000	11.83662	100.00000	11.79754			0.00	0	0
Total IN306U SPOT												0.00	0	0
Total For IN306U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN307U On 30/09/2015 Spot Bond			100.00000	81.28960	100.00000	99.20000			0.00	0	0
Total IN307U SPOT									0.00	0	0
Total For IN307U									0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	81.37160	100.00000	99.20000			0.00	0	0
Total IN308U SPOT									0.00	0	0
Total For IN308U									0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	81.36160	100.00000	99.20000			0.00	0	0
Total IN309U SPOT									0.00	0	0
Total For IN309U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	83.68211	100.00000	83.49491			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0
Total IN535U SPOT									0.00	0	0
Total For IN535U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0
Total IN542U SPOT									0.00	0	0
Total For IN542U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	97.99757	100.00000	97.65848			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total IN700U SPOT									0.00	0	0
Total For IN700U									0.00	0	0
INA531 On 28/07/2015 Spot Bond			6.40000	99.94742	6.40000	99.96494			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			6.45000	99.80599	6.45000	99.73563			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			6.45000	99.68293	6.45000	99.61274			0.00	0	0
Total INA534 SPOT									0.00	0	0
Total For INA534									0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.60000	99.29973	6.60000	99.22846			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA543 On 13/10/2015 Spot Bond			6.75000	98.64998	6.75000	98.57805			0.00	0	0
Total INA543 SPOT									0.00	0	0
Total For INA543									0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.75000	98.52416	6.75000	98.45241		130,275,000,000,000.00	19,300,000,000	11,600,000,000	
Total INA544 SPOT								10,275,000,000,000.00	19,300,000,000	11,600,000,000	
Total For INA544								10,275,000,000,000.00	19,300,000,000	11,600,000,000	
INA545 On 27/10/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		980,000,000,000,000.00	9,800,000,000	9,800,000,000	
Total INA545 SPOT								10,000,000,000,000.00	9,800,000,000	9,800,000,000	
Total For INA545								10,000,000,000,000.00	9,800,000,000	9,800,000,000	
ING115 On 31/03/2016 Spot Bond			10.95777	101.71252	10.95777	101.43707		0.00	0	0	
Total ING115 SPOT								0.00	0	0	
Total For ING115								0.00	0	0	
ING116 On 31/03/2016 Spot Bond			10.95777	100.94869	10.95777	100.91509		0.00	0	0	
Total ING116 SPOT								0.00	0	0	
Total For ING116								0.00	0	0	
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.89257		0.00	0	0	
Total ING132 SPOT								0.00	0	0	
Total For ING132								0.00	0	0	
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.87551		0.00	0	0	
Total ING138 SPOT								0.00	0	0	
Total For ING138								0.00	0	0	
ING153 On 03/04/2017 Spot Bond			6.50000	102.10155	6.50000	102.08371		0.00	0	0	
Total ING153 SPOT								0.00	0	0	
Total For ING153								0.00	0	0	
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.88896		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	91.40146		0.00	0	0	
Total ING196 SPOT								0.00	0	0	
Total For ING196								0.00	0	0	
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.89299		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	100.29911		0.00	0	0	
Total ING211 SPOT								0.00	0	0	
Total For ING211								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.85277				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	104.95001				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	99.23190				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	99.09878				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	83.33333	100.00000	83.14351				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	100.66001				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.20085				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	101.50411				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	102.24612				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/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
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.33514			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.33973			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			8.87500	102.48161	8.87500	102.45730			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.58236			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.59653			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.60599			0.00	0	90,000,000
Total IPF09 SPOT									0.00	0	90,000,000
Total For IPF09									0.00	0	90,000,000
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.28323			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.29871			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.28938			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond			100.00000	69.40680	100.00000	100.00000		760,000,000,000,000.00	27,600,000,000	20,000,000,000	
Total IPFC07 SPOT								0,000,000,000,000.00	27,600,000,000	20,000,000,000	
Total For IPFC07								0,000,000,000,000.00	27,600,000,000	20,000,000,000	
IPL10 On 20/05/2021 Spot Bond			9.75000	100.15219	9.75000	100.12628		36,075,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								0,075,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								0,075,000,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.81557		0.00	0	0	
Total IPL5 SPOT								0.00	0	0	
Total For IPL5								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6 On 28/09/2017 Spot Bond			8.87000	105.05283	8.87000	105.02805			1,774,000,000,000.00	200,000,000	1,470,000,000
Total IPL6 SPOT									1,774,000,000,000.00	200,000,000	1,470,000,000
Total For IPL6									1,774,000,000,000.00	200,000,000	1,470,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.48531			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.40923			0.00	0	10,000,000
Total IPL8 SPOT									0.00	0	10,000,000
Total For IPL8									0.00	0	10,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.79449			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.15736			0.00	0	50,000,000
Total IV015 SPOT									0.00	0	50,000,000
Total For IV015									0.00	0	50,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.25637			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			2.75000	100.00000	2.75000	130.53132			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			3.57000	147.39595	3.57000	152.77588			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.64424			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.37987			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.20198			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	101.12288			0.00	0	40,000,000
Total IV025 SPOT									0.00	0	40,000,000
Total For IV025									0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.66409			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			3.58000	102.06287	3.58000	110.11897			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.58000	101.97778	3.58000	110.11897			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.20798			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.52712			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.46218	100.00000	9.42057			0.00	0	0
Total IV057U SPOT									0.00	0	0
Total For IV057U									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.47000	111.02079	10.47000	110.99000			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.76156			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			3.67000	145.86260	3.67000	145.80686			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	99.72678	100.00000	100.00000			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	96.56085	100.00000	96.30607			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	94.80519	100.00000	94.55959			0.00	0	0
Total IV534U SPOT									0.00	0	0
Total For IV534U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA531 On 30/07/2015 Spot Bond			6.45000	99.98233	6.45000	99.49015			0.00	0	0
Total IVA531 SPOT									0.00	0	0
Total For IVA531									0.00	0	0
IVA533 On 13/08/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607		000,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total IVA533 SPOT								10,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total For IVA533								10,000,000,000,000.00	30,000,000,000	15,000,000,000	
IVA534 On 20/08/2015 Spot Bond			6.45000	99.64782	6.45000	98.76089		193,500,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVA534 SPOT								13,500,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVA534								13,500,000,000,000.00	30,000,000,000	30,000,000,000	
IVA537 On 03/09/2015 Spot Bond			6.60000	99.38896	6.60000	98.60920		0.00	0	0	
Total IVA537 SPOT								0.00	0	0	
Total For IVA537								0.00	0	0	
IVA538 On 10/09/2015 Spot Bond			6.60000	99.26409	6.60000	98.48628		0.00	0	0	
Total IVA538 SPOT								0.00	0	0	
Total For IVA538								0.00	0	0	
IVA539 On 17/09/2015 Spot Bond			6.75000	99.12014	6.75000	99.04752		0.00	0	0	
Total IVA539 SPOT								0.00	0	0	
Total For IVA539								0.00	0	0	
IVA542 On 08/10/2015 Spot Bond			6.75000	98.74005	6.75000	98.66798		0.00	0	0	
Total IVA542 SPOT								0.00	0	0	
Total For IVA542								0.00	0	0	
IVA543 On 15/10/2015 Spot Bond			6.75000	98.61400	6.75000	98.54212		0.00	0	0	
Total IVA543 SPOT								0.00	0	0	
Total For IVA543								0.00	0	0	
IVA544 On 22/10/2015 Spot Bond			6.75000	98.48827	6.75000	98.41657		0.00	0	0	
Total IVA544 SPOT								0.00	0	0	
Total For IVA544								0.00	0	0	
IVA545 On 29/10/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386		0.00	0	0	
Total IVA545 SPOT								0.00	0	0	
Total For IVA545								0.00	0	0	
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 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/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
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.18340				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.46266				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.37731				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.53332				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.22078				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.33619				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.33848				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.34307				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	100.32242				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	100.18466				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	100.01993				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.85379				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.54808				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.23908				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.22669				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.56648				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	100.12413				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	100.79266				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.61795				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.63416				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.63416				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			9.27000	100.43588	9.27000	100.41115				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	13.26051	100.00000	13.23133				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	11.46121	100.00000	11.43344				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.42000	99.85935	9.42000	99.83437			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	100.02015			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.56943			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.86875			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	105.54342			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	100.11923			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	101.04235			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.10500	101.99288	7.10500	101.97336			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	99.84978			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.53859			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.23990			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	99.91503			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	101.63081				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	101.78350				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.15486				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	100.74045				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	100.01926				0.00	0	100,000,000
Total IVC056 SPOT										0.00	0	100,000,000
Total For IVC056										0.00	0	100,000,000
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.56565				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.03029				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.62940				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	99.97494				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	99.99993				0.00	320,000,000	160,000,000
Total JDG01 SPOT										0.00	320,000,000	160,000,000
Total For JDG01										0.00	320,000,000	160,000,000
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.15848				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	60.82179	100.00000	60.67445				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.10215				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	101.13289				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.99649				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.13648				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	80.04386	100.00000	79.86871				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.59096				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	99.90070				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			8.59000	140.09888	8.59000	140.06686				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	100.70487				0.00	600,000,000	300,000,000
Total LBK03 SPOT										0.00	600,000,000	300,000,000
Total For LBK03										0.00	600,000,000	300,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.95209				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.15708				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.76686				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.35018			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			10.36500	99.10014	10.36500	99.07294			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	104.17064	9.71000	104.14336			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	99.97972			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			8.90000	101.30879	8.90000	101.28443			0.00	0	3,410,000,000
Total LGL02 SPOT									0.00	0	3,410,000,000
Total For LGL02									0.00	0	3,410,000,000
LGL03 On 03/04/2018 Spot Bond			9.03000	99.22589	9.03000	99.20195		25,284,000,000,000.00	2,800,000,000	720,000,000	
Total LGL03 SPOT								25,284,000,000,000.00	2,800,000,000	720,000,000	
Total For LGL03								25,284,000,000,000.00	2,800,000,000	720,000,000	
LGL04 On 14/08/2020 Spot Bond			10.03500	100.84381	10.03500	100.81653			0.00	0	585,400,000
Total LGL04 SPOT									0.00	0	585,400,000
Total For LGL04									0.00	0	585,400,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.12268			0.00	0	10,000,000
Total LGL05 SPOT									0.00	0	10,000,000
Total For LGL05									0.00	0	10,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.35711			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			8.12500	102.27645	8.12500	102.25436			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.47867			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.95918			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.51267				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.59185				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	101.70741				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	101.49040				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	100.83851				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 30/07/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.79039				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	99.25386				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				100.00000	0.00000	98.75006				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond			100.00000	77.65957	100.00000	77.49469				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.73759				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.75790				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.21542				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.24523				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.79279				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.35338				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	98.79104				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.60661				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.27342				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.67249				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.11020				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.37696				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.30458				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	99.87557				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.85211				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	99.84870				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.97604				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	100.29797				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.32596				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	56.27965	100.00000	56.14331				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	27.94630	100.00000	27.87861				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	19.96995	100.00000	19.92158				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.04921	100.00000	20.00063				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	22.27644	100.00000	23.99090				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	25.15548	100.00000	25.09454				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	100.01893				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.93000	102.91815	8.93000	102.89359			0.00	0	543,800,000
Total MBSA01 SPOT									0.00	0	543,800,000
Total For MBSA01									0.00	0	543,800,000
MBSA0 On 15/04/2019 Spot Bond			8.95000	102.44031	8.95000	102.41580			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.32326			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.43967			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.46124			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			8.11500	103.25082	8.11500	103.22838			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			8.92000	101.86542	8.92000	101.84127			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			9.67500	102.26935	9.67500	102.24310			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.72906			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.75482			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			9.71500	102.93979	9.71500	102.91294			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			7.27500	103.30287	7.27500	103.28247			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MIIL02 On 31/05/2017 Spot Bond			9.04000	101.02054	9.04000	100.99614			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.28757			0.00	0	0
Total MIP4C SPOT									0.00	0	0
Total For MIP4C									0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.33334			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	73.79897	100.00000	73.51404			0.00	0	0
Total MIP4U SPOT									0.00	0	0
Total For MIP4U									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.88228			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.55000	107.08927	9.55000	105.87356		7,640,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,640,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,640,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.59186			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	37.08274	100.00000	36.99290			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.74000	100.97055	8.74000	100.94695			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.73000	102.94860	8.73000	102.92470			0.00	0	520,000,000
Total MTN04 SPOT									0.00	0	520,000,000
Total For MTN04									0.00	0	520,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.72556	100.89771	7.70670			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	7.82377	100.61875	7.80470			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.94862				0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.01703				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.03069				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.17945				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.30328				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.72003	100.00000	11.69164				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	12.54763	100.00000	12.51723			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.86500	93.39936	9.86500	93.37492			0.00	0	1,010,900,000
Total NAM01 SPOT									0.00	0	1,010,900,000
Total For NAM01									0.00	0	1,010,900,000
NAM02 On 29/06/2020 Spot Bond			9.50000	101.18909	9.50000	101.16343			0.00	0	10,000,000
Total NAM02 SPOT									0.00	0	10,000,000
Total For NAM02									0.00	0	10,000,000
NBK10I On 25/07/2016 Spot Bond			7.89000	99.20017	7.89000	99.17931			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11I On 28/11/2020 Spot Bond			9.39500	99.57275	9.39500	99.54792			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12I On 19/03/2021 Spot Bond			9.00000	105.04648	9.00000	105.02135			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13I On 19/03/2024 Spot Bond			9.46500	105.06069	9.46500	105.03429			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	102.23105			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14I On 26/06/2021 Spot Bond			9.36000	100.56477	9.36000	100.55994			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.26439			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.60000	100.25830	9.60000	100.23061			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	102.31164			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			10.19000	99.89323	10.19000	99.86581			142,660,000,000,000.00	14,000,000,000	3,500,000,000
Total NBK16A SPOT									12,660,000,000,000.00	14,000,000,000	3,500,000,000
Total For NBK16A									12,660,000,000,000.00	14,000,000,000	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.14861			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			10.37000	100.00650	10.37000	99.97888			0.00	0	510,000,000
Total NBK17A SPOT									0.00	0	510,000,000
Total For NBK17A									0.00	0	510,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.27911			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18/ On 01/06/2020 Spot Bond			9.34500	101.17003	9.34500	101.14479			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.52253			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.75000	101.01543	9.75000	100.98916			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.20002			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.44000	101.15749	10.44000	101.12937			626,400,000,000.00	60,000,000	30,000,000
Total NBK20A SPOT									626,400,000,000.00	60,000,000	30,000,000
Total For NBK20A									626,400,000,000.00	60,000,000	30,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.68077			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.64000	105.69245	10.64000	100.18679			0.00	0	20,000,000
Total NBK21A SPOT									0.00	0	20,000,000
Total For NBK21A									0.00	0	20,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.57835			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.59946				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.64261				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.68522				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	101.76110				0.00	0	80,000,000
Total NBK25B SPOT										0.00	0	80,000,000
Total For NBK25B										0.00	0	80,000,000
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.15001				0.00	0	10,000,000
Total NBK26B SPOT										0.00	0	10,000,000
Total For NBK26B										0.00	0	10,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.19423				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			7.02500	104.35114	7.02500	104.33123				0.00	0	2,180,000,000
Total NBK2A SPOT										0.00	0	2,180,000,000
Total For NBK2A										0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.18766				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			9.00000	112.49546	9.00000	112.46855			61,200,000,000,000.00	6,800,000,000	3,081,500,000	
Total NBK3A SPOT									61,200,000,000,000.00	6,800,000,000	3,081,500,000	
Total For NBK3A									61,200,000,000,000.00	6,800,000,000	3,081,500,000	
NBK4 On 28/10/2024 Spot Bond			10.76500	38.86423	10.76500	38.85335				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	100.19926				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			7.93500	104.16902	7.93500	104.14699				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.73552				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	97.72710				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.19923				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	100.01357				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.02029				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	94.22940				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.66845				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.78829				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.80099				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	101.03339				0.00	50,000,000	50,000,000
Total NCLN77 SPOT										0.00	50,000,000	50,000,000
Total For NCLN77										0.00	50,000,000	50,000,000
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.72181				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.70377			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.70326			0.00	600,000,000	300,000,000
Total NCLN80 SPOT									0.00	600,000,000	300,000,000
Total For NCLN80									0.00	600,000,000	300,000,000
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.98084			0.00	0	0
Total NCLN81 SPOT									0.00	0	0
Total For NCLN81									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.81276			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			9.93500	104.92828	9.93500	107.93775			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.80767			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			9.97000	103.73942	9.97000	106.80928			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.81276			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.72927			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.82650			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.82090			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.83107			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.20447				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	100.42517				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.50780				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.62500	104.22489	7.62500	104.20335				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	100.02266				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.22995				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			10.13000	102.47268	10.13000	104.52642				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	99.13018				0.00	200,000,000	560,000,000
Total NED16 SPOT										0.00	200,000,000	560,000,000
Total For NED16										0.00	200,000,000	560,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	102.40829				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.30551				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.75241				0.00	0	30,000,000
Total NED19 SPOT										0.00	0	30,000,000
Total For NED19										0.00	0	30,000,000
NED20 On 01/07/2025 Spot Bond			11.26500	102.62640	11.26500	100.98701				0.00	0	1,500,000,000
Total NED20 SPOT										0.00	0	1,500,000,000
Total For NED20										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
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.41758				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	118.50115	9.44500	118.47143				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	101.51770				0.00	0	20,000,000
Total NHM001 SPOT										0.00	0	20,000,000
Total For NHM001										0.00	0	20,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.07000	173.03081	2.07000	172.97215				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			2.44000	99.54339	2.44000	113.42352				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	188.76262	3.45000	188.69744				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			2.83000	109.73856	2.83000	110.87356				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			3.16000	151.33886	3.16000	143.43211				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.07000	155.28519	3.07000	155.22728				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			8.76500	102.49501	8.76500	102.47112				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2020 Spot Bond			9.39500	105.80075	9.39500	105.94035			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.51006			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.31704			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.36412			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.33589			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.41868			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.59500	105.82187	9.59500	107.14567			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.39234			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.37353			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.49945			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.79500	105.84308	9.79500	105.97844			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	101.41115			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0

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 22/05/2049 Spot Bond				100.00000	0.00000	101.42056			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	101.58028			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	101.76817			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.65362			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.44877			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			8.72000	112.03660	8.72000	112.01048			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			9.45000	117.48642	9.45000	117.45695			0.00	0	900,000,000
Total NRA022 SPOT									0.00	0	900,000,000
Total For NRA022									0.00	0	900,000,000
NRA02: On 31/05/2023 Spot Bond			1.96500	177.64808	1.96500	177.58835			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			10.34000	115.66293	10.34000	115.63108		52,113,600,000,000.00	5,040,000,000	2,520,000,000	
Total NRA028 SPOT								52,113,600,000,000.00	5,040,000,000	2,520,000,000	
Total For NRA028								52,113,600,000,000.00	5,040,000,000	2,520,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.19367			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.81462			0.00	0	20,000,000
Total NTC16 SPOT									0.00	0	20,000,000
Total For NTC16									0.00	0	20,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.14134			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.17955			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.06614			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.51886			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	101.89142			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	19.09347	100.00000	19.04723			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	83.43621	100.00000	83.24871			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.11500	102.69831	7.11500	102.67864		18,499,000,000,000.00	2,600,000,000	405,100,000	
Total OML01 SPOT								18,499,000,000,000.00	2,600,000,000	405,100,000	
Total For OML01								18,499,000,000,000.00	2,600,000,000	405,100,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.41901			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			9.91500	97.65296	9.91500	99.30729			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.11753			0.00	0	10,000,000
Total OML04 SPOT									0.00	0	10,000,000
Total For OML04									0.00	0	10,000,000
OML05 On 19/03/2025 Spot Bond			10.08000	101.58616	10.08000	102.34043			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			10.64500	101.59150	10.64500	102.18343		31,935,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,935,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,935,000,000,000.00	3,000,000,000	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
OML07 On 19/03/2030 Spot Bond			11.19000	102.28607	11.19000	102.56449			22,380,000,000,000.00	2,000,000,000	1,000,000,000
Total OML07 SPOT									22,380,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML07									22,380,000,000,000.00	2,000,000,000	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	51.20000	100.00000	40.86077			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	100.45000			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	111.33700	10.00000	111.30800			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	102.96918			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	101.03754			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	99.90147			0.00	0	0
Total PMM18 SPOT									0.00	0	0
Total For PMM18									0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	101.55512			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	100.70234			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	100.05264			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.15662			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.65000	102.94866	9.65000	101.71840			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			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	100.01000			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	100.01071			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	100.01231			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	100.01914			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	100.02072			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	99.97854			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			8.01000	44.21698	8.01000	44.20750			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.12500	105.93229	6.12500	105.91465		583,100,000,000,000.00	95,200,000,000	138,327,000,000	
Total R158 SPOT								13,100,000,000,000.00	95,200,000,000	138,327,000,000	
Total For R158								13,100,000,000,000.00	95,200,000,000	138,327,000,000	
R158P On 15/09/2015 Spot Bond			6.76500	99.15463	6.76500	99.13641		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.86500	112.10848	6.86500	112.08792		354,508,826,618,500.00	197,306,456,900	191,112,149,800	
Total R159 SPOT								14,508,826,618,500.00	197,306,456,900	191,112,149,800	
Total For R159								14,508,826,618,500.00	197,306,456,900	191,112,149,800	
R159P On 15/09/2016 Spot Bond			6.69500	92.85923	6.69500	92.84261		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	

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 21/12/2026 Spot Bond			8.18000	118.11174	8.19000	118.00438			575,297,714,304,000.00	5,082,554,732,800	928,492,056,200
Total R186 SPOT									5,297,714,304,000.00	082,554,732,800	928,492,056,200
Total For R186									5,297,714,304,000.00	082,554,732,800	928,492,056,200
R187P On 21/12/2026 Spot Bond			7.93000	41.23695	7.93000	41.22819			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			7.85000	38.51712	7.85000	38.50902			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			1.56000	292.27185	1.56000	292.17680			34,272,576,000,000.00	21,969,600,000	15,504,221,100
Total R197 SPOT									34,272,576,000,000.00	21,969,600,000	15,504,221,100
Total For R197									34,272,576,000,000.00	21,969,600,000	15,504,221,100
R202 On 07/12/2033 Spot Bond			1.88000	234.74496	1.88000	234.66658			497,610,432,000,000.00	264,686,400,000	206,743,955,100
Total R202 SPOT									497,610,432,000,000.00	264,686,400,000	206,743,955,100
Total For R202									497,610,432,000,000.00	264,686,400,000	206,743,955,100
R2023 On 28/02/2023 Spot Bond			8.05500	101.50520	8.06500	101.42808			743,035,892,428,500.00	464,684,778,700	489,948,897,000
Total R2023 SPOT									743,035,892,428,500.00	464,684,778,700	489,948,897,000
Total For R2023									743,035,892,428,500.00	464,684,778,700	489,948,897,000
R203 On 15/09/2017 Spot Bond			7.16500	105.18409	7.18000	105.13444			091,193,422,484,000.00	2,943,641,789,600	1,848,874,085,600
Total R203 SPOT									91,193,422,484,000.00	2,943,641,789,600	1,848,874,085,600
Total For R203									91,193,422,484,000.00	2,943,641,789,600	1,848,874,085,600
R2030 On 31/01/2030 Spot Bond			8.59000	95.16025	8.59000	95.13814			151,431,295,793,000.00	1,181,773,142,700	660,123,350,300
Total R2030 SPOT									151,431,295,793,000.00	1,181,773,142,700	660,123,350,300
Total For R2030									151,431,295,793,000.00	1,181,773,142,700	660,123,350,300
R2032 On 31/03/2032 Spot Bond			8.67000	99.06353	8.67000	99.04057			630,065,731,146,000.00	764,713,463,800	465,273,040,100
Total R2032 SPOT									630,065,731,146,000.00	764,713,463,800	465,273,040,100
Total For R2032									630,065,731,146,000.00	764,713,463,800	465,273,040,100
R2035 On 28/02/2035 Spot Bond			8.76500	102.38647	8.76500	104.67317			951,002,500,000,000.00	108,500,000,000	96,600,000,000
Total R2035 SPOT									951,002,500,000,000.00	108,500,000,000	96,600,000,000
Total For R2035									951,002,500,000,000.00	108,500,000,000	96,600,000,000
R2037 On 31/01/2037 Spot Bond			8.80000	97.12611	8.80000	97.10300			229,547,308,720,000.00	821,539,466,900	442,493,519,100
Total R2037 SPOT									229,547,308,720,000.00	821,539,466,900	442,493,519,100
Total For R2037									229,547,308,720,000.00	821,539,466,900	442,493,519,100
R204 On 21/12/2018 Spot Bond			7.48500	102.37925	7.50000	102.31405			101,905,032,322,000.00	1,483,220,445,200	545,074,445,600
Total R204 SPOT									101,905,032,322,000.00	1,483,220,445,200	545,074,445,600
Total For R204									101,905,032,322,000.00	1,483,220,445,200	545,074,445,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 31/01/2044 Spot Bond			8.84000	99.06842	8.84000	99.04475			245,590,078,276,000.00	367,148,198,900	278,316,143,700
Total R2044 SPOT									15,590,078,276,000.00	367,148,198,900	278,316,143,700
Total For R2044									15,590,078,276,000.00	367,148,198,900	278,316,143,700
R2048 On 28/02/2048 Spot Bond			8.83500	102.72003	8.83500	102.69591			004,387,868,971,000.00	566,427,602,600	516,730,398,000
Total R2048 SPOT									14,387,868,971,000.00	566,427,602,600	516,730,398,000
Total For R2048									14,387,868,971,000.00	566,427,602,600	516,730,398,000
R207 On 15/01/2020 Spot Bond			7.70000	98.63905	7.71500	98.56367			266,664,405,690,000.00	1,333,333,039,700	651,248,698,400
Total R207 SPOT									16,664,405,690,000.00	333,333,039,700	651,248,698,400
Total For R207									16,664,405,690,000.00	333,333,039,700	651,248,698,400
R208 On 31/03/2021 Spot Bond			7.84000	97.32443	7.85000	97.26027			367,621,402,608,000.00	1,194,849,668,700	545,978,264,400
Total R208 SPOT									17,621,402,608,000.00	194,849,668,700	545,978,264,400
Total For R208									17,621,402,608,000.00	194,849,668,700	545,978,264,400
R209 On 31/03/2036 Spot Bond			8.72500	78.55800	8.73500	78.46205			394,812,388,730,000.00	1,649,835,230,800	730,245,333,000
Total R209 SPOT									14,812,388,730,000.00	649,835,230,800	730,245,333,000
Total For R209									14,812,388,730,000.00	649,835,230,800	730,245,333,000
R210 On 31/03/2028 Spot Bond			1.67000	180.41128	1.67000	180.35207			168,482,960,000,000.00	100,888,000,000	37,751,351,200
Total R210 SPOT									18,482,960,000,000.00	100,888,000,000	37,751,351,200
Total For R210									18,482,960,000,000.00	100,888,000,000	37,751,351,200
R211 On 31/01/2017 Spot Bond			0.82500	134.12281	0.82500	134.08183			40,244,462,280,000.00	48,781,166,400	40,147,638,200
Total R211 SPOT									10,244,462,280,000.00	48,781,166,400	40,147,638,200
Total For R211									10,244,462,280,000.00	48,781,166,400	40,147,638,200
R212 On 31/01/2022 Spot Bond			1.50000	140.65084	1.50000	140.60526			316,805,502,300,000.00	211,203,668,200	137,328,650,700
Total R212 SPOT									16,805,502,300,000.00	211,203,668,200	137,328,650,700
Total For R212									16,805,502,300,000.00	211,203,668,200	137,328,650,700
R213 On 28/02/2031 Spot Bond			8.60500	89.26572	8.61500	89.16871			488,313,465,520,500.00	1,218,862,692,100	512,488,891,300
Total R213 SPOT									18,313,465,520,500.00	218,862,692,100	512,488,891,300
Total For R213									18,313,465,520,500.00	218,862,692,100	512,488,891,300
R214 On 28/02/2041 Spot Bond			8.76000	79.77086	8.76000	79.75228			239,566,604,348,000.00	1,168,900,297,300	665,107,106,900
Total R214 SPOT									19,566,604,348,000.00	168,900,297,300	665,107,106,900
Total For R214									19,566,604,348,000.00	168,900,297,300	665,107,106,900
R228C On 15/09/2015 Spot Bond			6.76500	99.15463	6.76500	99.13641			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.68500	95.97349	6.68500	95.95634			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R230C On 15/09/2016 Spot Bond			6.69500	92.85923	6.69500	92.84261				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.70500	97.44035	6.70500	97.42291				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			6.68500	94.31118	6.68500	94.29423				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			6.74500	91.18714	6.74500	91.17061				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			7.15500	87.55380	7.15500	87.53699				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			7.20500	84.43226	7.20500	84.41594				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			7.50500	80.81752	7.50500	80.80126				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			7.48500	77.94546	7.48500	77.92981				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			7.46500	75.18997	7.46500	75.17491				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			7.45500	72.51517	7.45500	72.50067				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.67500	69.18827	7.67500	69.17403				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			7.65500	66.70051	7.65500	66.68683				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R339C On 21/06/2021 Spot Bond			7.77000	63.82399	7.77000	63.81070				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			7.74000	61.55066	7.74000	61.53789				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			7.71000	59.37545	7.71000	59.36318				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			7.68000	57.29369	7.68000	57.28189				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			7.64000	55.34295	7.64000	55.33161				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			7.60000	53.47926	7.60000	53.46836				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			8.13000	49.23773	8.13000	49.22701				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			8.09000	47.48551	8.09000	47.47522				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			8.05000	45.81329	8.05000	45.80341				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			8.01000	44.21698	8.01000	44.20750				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.97000	42.69275	7.97000	42.68363				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			7.93000	41.23695	7.93000	41.22819				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C On 21/06/2027 Spot Bond			7.89000	39.84616	7.89000	39.83773			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			7.85000	38.51712	7.85000	38.50902			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.70246			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	102.43185			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.32287			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	101.18567			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	26.58254	100.00000	31.37698			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	21.33062	100.00000	21.27895			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	31.44485	100.00000	31.36868			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	99.95493	100.00000	99.68910			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	43.30876	100.00000	43.20384			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	17.84228	100.00000	17.79906			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF01 On 04/09/2017 Spot Bond			100.00000	21.19678	100.00000	21.14212				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.45742	100.00000	8.43371				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.97221	100.00000	15.93102				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.81855	100.00000	12.78549				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.70915	100.00000	9.68411				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	101.02858				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.95222				0.00	20,000,000	10,000,000
Total RDFB03 SPOT										0.00	20,000,000	10,000,000
Total For RDFB03										0.00	20,000,000	10,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.34976				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.41943				0.00	0	10,000,000
Total RDFB05 SPOT										0.00	0	10,000,000
Total For RDFB05										0.00	0	10,000,000
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	101.26805				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	102.49863				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	100.70240				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0

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 25/11/2015 Spot Bond				100.00000	0.00000	101.20756			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	101.25868			0.00	0	0
Total RDFC24 SPOT									0.00	0	0
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.02467			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.52917			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	101.28982			0.00	0	0
Total REBC01 SPOT									0.00	0	0
Total For REBC01									0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.17814			0.00	0	0
Total REBC02 SPOT									0.00	0	0
Total For REBC02									0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.48664			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	17.92746	100.00000	17.88403			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	12.57612	100.00000	12.54565			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	10.41947	100.00000	10.39422			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	9.62800	100.00000	9.60468			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	101.49998			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.36966			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.84405			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	101.11081			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	100.50783			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.30458			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	101.11511			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.50810			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.18213			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	88.30448			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	83.04092			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	92.80931			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	92.11460				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.92521				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.52333				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	97.84481				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	108.06990	12.35000	108.03413				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	16.55824	100.00000	16.51812				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	102.02838				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	6.37935	100.00000	6.36406				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	34.73208	100.00000	34.64794				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	80.00000	100.00000	63.84496				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	12.68294	100.00000	12.65222				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	46.86628	100.00000	46.75275				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0

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 16/11/2022 Spot Bond				100.00000	0.00000	103.22250			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00' On 30/04/2025 Spot Bond				100.00000	0.00000	77.30041			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			9.22000	106.00224	9.22000	105.97614		7,376,000,000,000.00	800,000,000	800,000,000	965,100,000
Total RW21 SPOT								7,376,000,000,000.00	800,000,000	800,000,000	965,100,000
Total For RW21								7,376,000,000,000.00	800,000,000	800,000,000	965,100,000
RW23 On 10/12/2023 Spot Bond			9.58500	100.87809	9.58500	100.85230		7,668,000,000,000.00	800,000,000	800,000,000	200,000,000
Total RW23 SPOT								7,668,000,000,000.00	800,000,000	800,000,000	200,000,000
Total For RW23								7,668,000,000,000.00	800,000,000	800,000,000	200,000,000
RW28 On 10/12/2028 Spot Bond			9.87500	87.34614	9.87500	104.08863		0.00	0	0	0
Total RW28 SPOT								0.00	0	0	0
Total For RW28								0.00	0	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.24734		0.00	0	0	0
Total SBC2 SPOT								0.00	0	0	0
Total For SBC2								0.00	0	0	0
SBK12 On 24/11/2016 Spot Bond			8.06500	105.34829	8.06500	105.32566		0.00	0	0	0
Total SBK12 SPOT								0.00	0	0	0
Total For SBK12								0.00	0	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800		0.00	0	0	0
Total SBK12/R157 SPOT								0.00	0	0	0
Total For SBK12/R157								0.00	0	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.44077		0.00	0	0	40,000,000
Total SBK13 SPOT								0.00	0	0	40,000,000
Total For SBK13								0.00	0	0	40,000,000
SBK14 On 01/12/2017 Spot Bond			9.43000	102.03151	9.43000	102.00582		0.00	0	0	20,000,000
Total SBK14 SPOT								0.00	0	0	20,000,000
Total For SBK14								0.00	0	0	20,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.81883		0.00	500,000,000	500,000,000	500,000,000
Total SBK15 SPOT								0.00	500,000,000	500,000,000	500,000,000
Total For SBK15								0.00	500,000,000	500,000,000	500,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.05225		0.00	80,000,000	80,000,000	40,000,000
Total SBK16 SPOT								0.00	80,000,000	80,000,000	40,000,000
Total For SBK16								0.00	80,000,000	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.33324			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.53132			0.00	0	100,000,000
Total SBK18 SPOT									0.00	0	100,000,000
Total For SBK18									0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.13854			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.52214			0.00	0	30,000,000
Total SBK20 SPOT									0.00	0	30,000,000
Total For SBK20									0.00	0	30,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.04889			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	0.00000	101.65586			0.00	0	40,000,000
Total SBK22 SPOT									0.00	0	40,000,000
Total For SBK22									0.00	0	40,000,000
SBK23 On 28/05/2027 Spot Bond			11.66500	101.30876	11.66500	101.45714			0.00	0	2,040,000,000
Total SBK23 SPOT									0.00	0	2,040,000,000
Total For SBK23									0.00	0	2,040,000,000
SBK9 On 10/04/2018 Spot Bond			9.00000	101.14093	9.00000	101.11661		42,840,000,000,000.00	4,760,000,000	2,380,000,000	
Total SBK9 SPOT								12,840,000,000,000.00	4,760,000,000	2,380,000,000	
Total For SBK9								12,840,000,000,000.00	4,760,000,000	2,380,000,000	
SBN27 On 15/09/2015 Spot Bond			7.61500	105.73526	7.61500	105.71341			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			8.18500	105.66008	8.18500	105.63663			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			7.37500	105.76695	7.37500	105.74577			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			8.58000	102.44863	8.58000	102.42524			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34 On 15/09/2015 Spot Bond			7.52000	105.74780	7.52000	105.72622			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.22500	105.65481	8.22500	105.63125			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.91144			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.56935			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			8.14000	104.61798	8.14000	104.59530		3,256,000,000,000.00		400,000,000	100,000,000
Total SBS13 SPOT								3,256,000,000,000.00		400,000,000	100,000,000
Total For SBS13								3,256,000,000,000.00		400,000,000	100,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.36144			0.00	0	6,400,000
Total SBS15 SPOT									0.00	0	6,400,000
Total For SBS15									0.00	0	6,400,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.77950			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	101.92394			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			9.61000	103.55835	9.61000	103.53179			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			10.09000	101.81341	10.09000	101.78618			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.73461			0.00	0	30,000,000
Total SBS21 SPOT									0.00	0	30,000,000
Total For SBS21									0.00	0	30,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.52664			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.39867			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.83000	101.74396	8.83000	101.72007		3,532,000,000,000.00		400,000,000	462,100,000
Total SBS25 SPOT								3,532,000,000,000.00		400,000,000	462,100,000
Total For SBS25								3,532,000,000,000.00		400,000,000	462,100,000
SBS26 On 28/02/2017 Spot Bond			100.00000	27.82823	100.00000	27.76596			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			9.60500	107.50990	9.60500	107.48204			0.00	0	2,570,000,000
Total SBS27 SPOT									0.00	0	2,570,000,000
Total For SBS27									0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond			100.00000		0.00000	99.90226			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.86000	100.59859	8.86000	100.57476			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			10.10000	89.13676	10.10000	89.11289			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond			100.00000		0.00000	100.14807			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			9.84000	100.90691	9.84000	100.88043			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond			100.00000		0.00000	100.79824			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond			100.00000		0.00000	100.82047			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			9.99000	104.30248	9.99000	104.27485		28,971,000,000,000.00		2,900,000,000	1,450,000,000
Total SBS34 SPOT								28,971,000,000,000.00		2,900,000,000	1,450,000,000
Total For SBS34								28,971,000,000,000.00		2,900,000,000	1,450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.04139			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.01943			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			9.12500	95.87867	9.12500	95.85543			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			10.23000	93.22601	10.23000	93.20073		61,380,000,000,000.00	6,000,000,000	1,520,000,000	
Total SBS38 SPOT								61,380,000,000,000.00	6,000,000,000	1,520,000,000	
Total For SBS38								61,380,000,000,000.00	6,000,000,000	1,520,000,000	
SBS39 On 29/01/2030 Spot Bond			10.96500	91.04176	10.96500	91.01535		0.00	0	40,000,000	
Total SBS39 SPOT								0.00	0	40,000,000	
Total For SBS39								0.00	0	40,000,000	
SBS4 On 16/11/2021 Spot Bond			9.55000	97.33432	9.55000	97.30965		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			7.46500	104.24116	7.46500	104.22041		547,931,000,000.00	73,400,000	416,700,000	
Total SBS9 SPOT								547,931,000,000.00	73,400,000	416,700,000	
Total For SBS9								547,931,000,000.00	73,400,000	416,700,000	
SBSI11 On 07/12/2023 Spot Bond			2.17000	126.12208	2.17000	280.11227		0.00	0	60,000,000	
Total SBSI11 SPOT								0.00	0	60,000,000	
Total For SBSI11								0.00	0	60,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.43500	131.65907	1.43500	132.87988		0.00	0	0	
Total SBSI12 SPOT								0.00	0	0	
Total For SBSI12								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond			100.00000	23.96266	100.00000	23.90461		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.36354			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	36.63574	100.00000	36.54699			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				169.62971	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.09500	117.35179	2.09500	131.59566			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.10155	6.50000	102.08371			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	102.19344			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.06031			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			8.68000	100.87264	8.68000	100.84923			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	101.72054			0.00	90,000,000	90,000,000
Total SHS06 SPOT									0.00	90,000,000	90,000,000
Total For SHS06									0.00	90,000,000	90,000,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.53661			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0

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	100.73130				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	39.11523	100.00000	39.02048				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	111.33700	10.00000	111.30800				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	101.00575				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	100.95914				0.00	1,000,000,000	1,090,000,000
Total SHS14 SPOT										0.00	1,000,000,000	1,090,000,000
Total For SHS14										0.00	1,000,000,000	1,090,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	55.33218	100.00000	55.19814				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	42.99178	100.00000	42.88764				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	44.51261	100.00000	44.40478				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			9.52000	105.12609	9.52000	105.09954				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	100.19523				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	101.46658				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.64404				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.66907			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.75000	101.14916	9.75000	101.12285			0.00	0	7,300,000
Total SHS25 SPOT									0.00	0	7,300,000
Total For SHS25									0.00	0	7,300,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.62992			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.11500	105.90730	8.11500	105.88403		18,502,200,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								18,502,200,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								18,502,200,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.15000	102.81043	9.15000	102.78503		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			8.58000	102.44863	8.58000	102.42524		64,693,200,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								64,693,200,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								64,693,200,000,000.00	7,540,000,000	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.44317		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.43269		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.82961		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.39747		0.00	0	0	
Total SPDA5 SPOT								0.00	0	0	
Total For SPDA5								0.00	0	0	
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.43549		0.00	0	0	
Total SPDA6 SPOT								0.00	0	0	
Total For SPDA6								0.00	0	0	
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.44898		0.00	0	0	
Total SPG001 SPOT								0.00	0	0	
Total For SPG001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA01 On 28/06/2016 Spot Bond			8.28000	102.01409	8.28000	101.99148			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	100.41746			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	100.26775			0.00	360,000,000	180,000,000
Total SSA05 SPOT									0.00	360,000,000	180,000,000
Total For SSA05									0.00	360,000,000	180,000,000
SSA06 On 16/04/2020 Spot Bond			9.44000	97.16000	9.44000	97.13552		5,664,000,000,000.00	600,000,000	462,000,000	
Total SSA06 SPOT								5,664,000,000,000.00	600,000,000	462,000,000	
Total For SSA06								5,664,000,000,000.00	600,000,000	462,000,000	
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.30865			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75425			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.01564			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.42000	90.71269	9.42000	90.68988			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.42000	90.71269	9.42000	90.68988			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			9.13500	93.53250	9.13500	93.50980			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	100.91099			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			8.06000	103.44280	8.06000	103.42060			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0

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 31/01/2025 Spot Bond			2.33000	114.10399	2.33000	114.49943			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			8.81000	98.52915	8.81000	98.50594			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	104.87645	8.50000	101.49672			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			10.23000	102.91747	10.23000	102.88943			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.14550			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			10.48500	76.42013	10.48500	76.39891			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	100.16475			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	100.25357			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.76481			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.28625			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.76217			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	101.40603			0.00	0	0
Total SSN030 SPOT									0.00	0	0
Total For SSN030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.92548				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	0.00000	101.28582				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	99.50982				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1237 On 28/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1237 SPOT										0.00	0	0
Total For SY1237										0.00	0	0
SY123E On 28/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1238 SPOT										0.00	0	0
Total For SY1238										0.00	0	0
SY123E On 04/08/2015 Spot Bond				100.00000	0.00000	98.48676				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	99.73420				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	99.66524				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	99.68098				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY124C On 17/08/2015 Spot Bond				100.00000	0.00000	99.68189				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	99.66326				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY124€ On 21/08/2015 Spot Bond				100.00000	0.00000	99.61009			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	0.00000	99.48541			0.00	0	0
Total SY1247 SPOT									0.00	0	0
Total For SY1247									0.00	0	0
SY124€ On 08/09/2015 Spot Bond				100.00000	0.00000	99.28648			0.00	0	0
Total SY1248 SPOT									0.00	0	0
Total For SY1248									0.00	0	0
SY124€ On 10/09/2015 Spot Bond				100.00000	0.00000	99.25503			0.00	0	0
Total SY1249 SPOT									0.00	0	0
Total For SY1249									0.00	0	0
SY125C On 16/09/2015 Spot Bond				100.00000	0.00000	99.15463			0.00	0	0
Total SY1250 SPOT									0.00	0	0
Total For SY1250									0.00	0	0
SY1252 On 20/10/2015 Spot Bond				100.00000	0.00000	98.53952			0.00	0	0
Total SY1252 SPOT									0.00	0	0
Total For SY1252									0.00	0	0
SY1253 On 19/08/2015 Spot Bond				100.00000	0.00000	99.64967			0.00	0	0
Total SY1253 SPOT									0.00	0	0
Total For SY1253									0.00	0	0
SY1254 On 27/10/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		760,000,000,000,000.00	77,600,000,000	51,900,000,000	
Total SY1254 SPOT								760,000,000,000,000.00	77,600,000,000	51,900,000,000	
Total For SY1254								760,000,000,000,000.00	77,600,000,000	51,900,000,000	
SY125€ On 28/10/2015 Spot Bond			100.00000	80.39648	100.00000	100.00000		690,000,000,000,000.00	6,900,000,000	6,900,000,000	
Total SY1255 SPOT								690,000,000,000,000.00	6,900,000,000	6,900,000,000	
Total For SY1255								690,000,000,000,000.00	6,900,000,000	6,900,000,000	
SZ18 On 30/09/2015 Spot Bond			6.58500	105.09344	6.58500	105.07469		0.00	0	0	
Total SZ18 SPOT								0.00	0	0	
Total For SZ18								0.00	0	0	
SZ25 On 30/09/2025 Spot Bond			8.84000	104.03712	8.84000	104.01253		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	101.42598		0.00	0	0	
Total T12A10 SPOT								0.00	0	0	
Total For T12A10								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	101.51003				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			9.36500	98.33609	9.36500	100.69977				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	64.10553	100.00000	63.95022				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	100.16443				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	99.92695				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.71848				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	100.70333				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.73943				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	89.84434	100.00000	89.71488				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	100.00000				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	100.03850				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	100.03876				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.47009				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.48234				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.00000				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			7.76500	100.94591	7.76500	100.92501				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	100.17136				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	100.17667				0.00	800,000,000	200,000,000
Total TH10A2 SPOT										0.00	800,000,000	200,000,000
Total For TH10A2										0.00	800,000,000	200,000,000
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.27170	7.83000	100.25076				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	100.16843				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.17507				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.15137				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	100.16843				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	100.17507				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A ¹ On 18/07/2017 Spot Bond			7.16000	87.09148	7.16000	100.22966				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.18808				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.18701				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.21239				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.20896				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				100.00000	0.00000	100.31184				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				100.00000	0.00000	100.30015				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.16817				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.17667				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	100.30231	8.73000	100.27902				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	99.91297				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.17507				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A6 On 18/07/2041 Spot Bond			8.97000	92.57979	8.97000	98.29411				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	99.75478				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	100.18176				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	100.18861				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	100.18569				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	100.19149				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	100.21187				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21081				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.20878				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29365				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29469				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29888				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0

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 21/08/2048 Spot Bond				100.00000	0.00000	101.40698				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	101.45449				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			9.31500	102.21529	9.31500	103.53539				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	101.42598				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	101.49248				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			9.22500	101.48890	9.22500	101.46361				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	101.43369				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	101.51003				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/02/2048 Spot Bond			9.33500	90.62492	9.33500	100.27483				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	101.57795				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	101.57795				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	101.59588				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.59588				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	101.72976				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.72976				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	101.74843				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	101.74653				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	102.34500				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	102.34500				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	102.55332				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	102.35597				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	100.18203				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	5.95636	101.06155	5.94179				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.36892				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	100.17798				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.50504				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	100.17798				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.18068				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	100.18203				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	100.17635				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	100.18068				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.19555			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	100.19555			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	100.19555			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.21715			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.22254			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.21580			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.32330			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D:On 18/07/2039 Spot Bond				100.00000	0.00000	100.32999			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D:On 18/07/2016 Spot Bond				100.00000	0.00000	100.32731			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			9.59500	89.74114	9.59500	89.68559		3,838,000,000,000.00	400,000,000	100,000,000	
Total TL20 SPOT								3,838,000,000,000.00	400,000,000	100,000,000	
Total For TL20								3,838,000,000,000.00	400,000,000	100,000,000	
TL20/R:On 25/11/2020 Spot Bond			10.00000	111.33700	10.00000	111.30800		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			8.28000	103.92248	8.28000	103.89958		463,680,000,000,000.00	56,000,000,000	15,500,000,000	
Total TN17 SPOT								3,680,000,000,000.00	56,000,000,000	15,500,000,000	
Total For TN17								3,680,000,000,000.00	56,000,000,000	15,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			9.59000	107.47741	9.59000	107.45006			304,962,000,000,000.00	31,800,000,000	12,188,100,000
Total TN20 SPOT									14,962,000,000,000.00	31,800,000,000	12,188,100,000
Total For TN20									14,962,000,000,000.00	31,800,000,000	12,188,100,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.50182	100.00000	1.49818			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			9.85000	107.78014	9.85000	107.75198			251,569,000,000,000.00	25,540,000,000	11,670,000,000
Total TN23 SPOT									1,569,000,000,000.00	25,540,000,000	11,670,000,000
Total For TN23									1,569,000,000,000.00	25,540,000,000	11,670,000,000
TN25 On 19/08/2025 Spot Bond			9.95000	101.42182	9.95000	101.39462			278,600,000,000,000.00	28,000,000,000	13,516,960,000
Total TN25 SPOT									8,600,000,000,000.00	28,000,000,000	13,516,960,000
Total For TN25									8,600,000,000,000.00	28,000,000,000	13,516,960,000
TN27 On 14/11/2027 Spot Bond			9.99000	94.24226	9.99000	94.21729			167,832,000,000,000.00	16,800,000,000	10,407,800,000
Total TN27 SPOT									7,832,000,000,000.00	16,800,000,000	10,407,800,000
Total For TN27									7,832,000,000,000.00	16,800,000,000	10,407,800,000
TN30 On 09/10/2030 Spot Bond			10.38500	104.07985	10.38500	104.05107			41,540,000,000,000.00	4,000,000,000	2,000,000,000
Total TN30 SPOT									1,540,000,000,000.00	4,000,000,000	2,000,000,000
Total For TN30									1,540,000,000,000.00	4,000,000,000	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.68000	103.89366	10.68000	103.86413			0.00	0	600,000,000
Total TN40 SPOT									0.00	0	600,000,000
Total For TN40									0.00	0	600,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	100.98233			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.26765			0.00	437,836,800	440,563,200
Total TNF18 SPOT									0.00	437,836,800	440,563,200
Total For TNF18									0.00	437,836,800	440,563,200
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	101.56881			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond			100.00000		0.00000	101.60829			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond			100.00000		0.00000	101.61236			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.80728				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	102.21156				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	101.61036				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	111.33700	10.00000	111.30800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.46585				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.47558				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	100.35788				0.00	1,000,000,000	1,000,000,000
Total TPDA04 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TPDA04										0.00	1,000,000,000	1,000,000,000
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.06765				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97323				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	100.00000	9.75000	99.97390				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	10.00000	100.00000	9.97421				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.88088				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.93531				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	8.56866	100.00000	8.54791				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.12881	100.00000	9.10670				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	100.96553				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.46489	100.00000	9.44197				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	100.97157				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	9.74498	100.00000	9.72137				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	101.14039				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.16187	100.00000	13.12999				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	101.51213				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2024 Spot Bond			100.00000	16.91486	100.00000	16.87388				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	12.54718	100.00000	11.88049				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	99.87080				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	99.60775				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	99.34417				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	105.21150				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	104.00576				0.00	800,000,000	200,000,000
Total TSP177 SPOT										0.00	800,000,000	200,000,000
Total For TSP177										0.00	800,000,000	200,000,000
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	98.29117				0.00	800,000,000	200,000,000
Total TSP178 SPOT										0.00	800,000,000	200,000,000
Total For TSP178										0.00	800,000,000	200,000,000
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	97.79568				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	97.49046				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	96.78060				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	96.55101				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	96.22031				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	95.90973				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	95.55752				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP188 On 31/03/2016 Spot Bond				100.00000	0.00000	95.28833				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	98.09454				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	94.52811				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	0.00000	94.20623				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP192 On 09/06/2016 Spot Bond				100.00000	0.00000	93.86815				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP194 On 14/01/2016 Spot Bond				100.00000	0.00000	96.96930				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.38762	100.00000	15.35035				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC083 On 28/07/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC083 SPOT										0.00	0	0
Total For TWC083										0.00	0	0
TWC090 On 21/09/2015 Spot Bond				100.00000	0.00000	100.67825				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC095 On 16/10/2015 Spot Bond				100.00000	0.00000	100.22861				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0

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 06/11/2015 Spot Bond				100.00000	0.00000	101.48616				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	101.31500				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	101.17986				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	101.04607				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	101.15288				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	101.19345				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.36208				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.00000	0.00000	100.30777				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.26726				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.00000	0.00000	100.27156				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.00000	0.00000	100.25346				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	100.05662				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.11096			0.00	0	0
Total TWC111 SPOT									0.00	0	0
Total For TWC111									0.00	0	0
TWC11 On 27/08/2015 Spot Bond			100.00000	96.17704	100.00000	95.93231		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total TWC114 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For TWC114								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.15730			0.00	0	0
Total TWCJ19 SPOT									0.00	0	0
Total For TWCJ19									0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.34037			0.00	0	0
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCM1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.06513			0.00	0	0
Total TWCM19 SPOT									0.00	0	0
Total For TWCM19									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.31103			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.25000	110.59213	9.25000	110.56495			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
VJA01L On 20/01/2023 Spot Bond			100.00000	7.56087	100.00000	7.54590			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	8.69709	100.00000	8.66993			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	7.38737	100.00000	7.37274			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	8.59787	100.00000	8.57103			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	100.00000				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	101.58466				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	91.25000	100.00000	91.02244				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	102.47705				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	100.67141				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond			100.00000	69.52616	100.00000	100.00000		850,000,000,000,000.00		8,500,000,000	8,500,000,000	
Total VKC10 SPOT								850,000,000,000,000.00		8,500,000,000	8,500,000,000	
Total For VKC10								850,000,000,000,000.00		8,500,000,000	8,500,000,000	
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.75615				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	99.75590				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.61553				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.63238				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	99.76006				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	101.08118				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA01L On 20/01/2023 Spot Bond			100.00000	7.10160	100.00000	7.08754			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	8.32816	100.00000	8.30217			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	6.92810	100.00000	6.91438			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	8.22895	100.00000	8.20326			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	0.00035	100.00000	0.00035			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			7.25500	106.24078	7.25500	106.22020		129,139,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								129,139,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								129,139,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.36500	241.43194	1.36500	241.35459		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.68000	103.75579	7.68000	103.73454		38,400,000,000,000.00	5,000,000,000	5,000,000,000	
Total WSP2 SPOT								38,400,000,000,000.00	5,000,000,000	5,000,000,000	
Total For WSP2								38,400,000,000,000.00	5,000,000,000	5,000,000,000	
WSP3 On 28/05/2019 Spot Bond			8.05500	104.60442	8.05500	104.58197		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			8.34000	104.12322	8.34000	104.10010		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			8.55000	103.57553	8.55000	103.55196		53,010,000,000,000.00	6,200,000,000	3,060,000,000	
Total WSP5 SPOT								53,010,000,000,000.00	6,200,000,000	3,060,000,000	
Total For WSP5								53,010,000,000,000.00	6,200,000,000	3,060,000,000	
Z020 On 19/10/2015 Spot Bond			6.00500	98.70093	6.00500	98.68491		0.00	0	0	
Total Z020 SPOT								0.00	0	0	
Total For Z020								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083 On 30/09/2019 Spot Bond			7.44500	73.74863	7.44500	73.73398			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	81.83857	100.00000	81.65548			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	45.38458	100.00000	45.29847			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.95e+017	22,705,604,623,200	273,342,213,000
Total for SPOT :									1.95e+017	705,604,623,200	273,342,213,000
Total Futures									1.95e+017	705,604,679,076	273,342,667,135
Total Options									0.00	0	78,631
Grand Total:									1.95e+017	705,604,679,076	273,342,745,766