



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: 08/09/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			10.00291	80.49597	10.11632	79.71599			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.09466	81.85475	10.21179	81.06186			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.17659	79.52065	10.29737	78.71467			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Put			8,217.39000	8.21739	7,437,410		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			8,138.16000	8.13816	7,358,180		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			8,296.72000	8.29672	7,516,740		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			1,442.64000	1.44264	649,750		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			1,373.62000	1.37362	580,730		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			1,511.75000	1.51175	718,860		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Put			2,007.38000	2.00738	1,201,400		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			1,938.61000	1.93861	1,132,630		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			2,076.25000	2.07625	1,270,270		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			122.67258	122.67258	122.67064	122.67064			0.00	0	544
I2025	On	04/02/2016	Bond Future			123.52990	123.52990	123.52818	123.52818			0.00	0	0
Total I2025 Future												0.00	0	544
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			319.36000	0.31936	317,420		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			329.36000	0.32936	327,420		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			339.36000	0.33936	337,420		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			2,461.82000	2.46182	2,460,100		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			2,471.82000	2.47182	2,470,100		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,481.82000	2.48182	2,480,100		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	544
I2033	On	05/11/2015	Bond Future			103.16984	103.16984	103.16787	103.16787			0.00	0	100
I2033	On	04/02/2016	Bond Future			104.91971	104.91971	104.91804	104.91804			0.00	0	0
I2033	On	05/05/2016	Bond Future			105.80495	105.80495	105.80449	105.80449			0.00	0	0
Total I2033 Future												0.00	0	100
I2033	On	05/11/2015	Bond Future	102.40	Call			767.87000	0.76787	769,840		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			757.87000	0.75787	759,840		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			777.87000	0.77787	779,840		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,518.04000	2.51804	2,519,710		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,508.04000	2.50804	2,509,710		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,528.04000	2.52804	2,529,710		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.39	Call			3,414.49000	3.41449	3,414,950		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,404.49000	3.40449	3,404,950		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,394.49000	3.39449	3,394,950		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	100
I2038	On	05/11/2015	Bond Future			125.73694	125.73694	126.40097	126.40097			0.00	0	7,020
I2038	On	04/02/2016	Bond Future			126.49314	126.49314	127.16886	127.16886			0.00	0	0
Total I2038 Future												0.00	0	7,020
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			7,599.03000	7.59903	8,263,060		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			7,609.03000	7.60903	8,273,060		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			7,589.03000	7.58903	8,253,060		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			3,821.14000	3.82114	4,496,860		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			3,831.14000	3.83114	4,506,860		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			3,841.14000	3.84114	4,516,860		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,020
I2046	On	05/11/2015	Bond Future			125.70589	125.70589	125.70289	125.70289			0.00	0	6,432
I2046	On	04/02/2016	Bond Future			127.83806	127.83806	127.83532	127.83532			0.00	0	0
Total I2046 Future												0.00	0	6,432
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			7,287.11000	7.28711	7,284,110		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			7,297.11000	7.29711	7,294,110		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			7,307.11000	7.30711	7,304,110		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			154.68000	0.15468	151,940		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			164.68000	0.16468	161,940		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			174.68000	0.17468	171,940		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 Option									0.00	0	0
Total For I2046									0.00	0	6,432
I2050 On 05/11/2015 Bond Future			132.44339	132.44339	133.55494	133.55494			0.00	0	4,911
I2050 On 04/02/2016 Bond Future			133.15323	133.15323	134.28403	134.28403			0.00	0	0
Total I2050 Future									0.00	0	4,911
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			11,435.06000	11.43506	12,546,610		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			11,445.06000	11.44506	12,556,610		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			11,455.06000	11.45506	12,566,610		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			3,705.97000	3.70597	4,836,770		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			3,715.97000	3.71597	4,846,770		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			3,725.97000	3.72597	4,856,770		0.00	0	0
Total I2050 Option									0.00	0	0
Total For I2050									0.00	0	4,911
R186 On 05/11/2015 Bond Future			8.53678	117.96840	8.64014	117.17107		9.44	272,153,098.80	2,307	32,416
R186 On 04/02/2016 Bond Future			8.59906	114.66164	8.70635	113.85123		9.38	0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.65065	116.70259	8.76190	115.87930		9.27	0.00	0	0
R186 On 04/08/2016 Bond Future			8.70120	113.53341	8.81658	112.69716		9.38	0.00	0	0
Total R186 Future									272,153,098.80	2,307	37,781
R186 On 05/11/2015 Bond Future	9.00	Put			775.23000	0.77523	570,870	9.80	0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.55	Put			2,154.98000	2.15498	1,726,130	9.48	0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			2,251.92000	2.25192	2,727,940	9.62	0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			1,412.81000	1.41281	1,091,500	9.62	0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			2,717.53000	2.71753	3,243,480	9.69	0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Put			1,122.02000	1.12202	850,640	9.69	0.00	0	2,283
R186 On 05/11/2015 Bond Future	9.00	Call			3,492.28000	3.49228	4,085,250	9.80	0.00	0	0
R186 On 05/11/2015 Bond Future	8.35	Put			3,133.75000	3.13375	2,597,880	9.39	0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			1,141.74000	1.14174	1,455,680	9.42	0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			2,614.45000	2.61445	2,131,060	9.42	0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			1,292.85000	1.29285	1,633,890	9.44	0.00	0	650
R186 On 05/11/2015 Bond Future	8.50	Put			2,375.76000	2.37576	1,919,470	9.44	0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.55	Call			1,460.06000	1.46006	1,828,540	9.48	0.00	0	0
R186 On 05/11/2015 Bond Future	8.24	Put			3,767.02000	3.76702	3,177,500	9.36	0.00	0	0
R186 On 05/11/2015 Bond Future	8.25	Call			656.77000	0.65677	869,250	9.36	0.00	0	0
R186 On 05/11/2015 Bond Future	8.25	Put			3,706.98000	3.70698	3,122,130	9.36	0.00	0	8,650

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.26	Call			676.66000	0.67666	893,840	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,647.29000	3.64729	3,067,140	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			875.97000	0.87597	1,137,430	9.39	0.00	0	843
R186	On	05/11/2015	Bond Future	7.86	Put			6,378.54000	6.37854	5,653,750	9.23	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			285.30000	0.28530	397,590	9.27	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			5,349.29000	5.34929	4,664,250	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			599.37000	0.59937	798,010	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			3,888.75000	3.88875	3,290,060	9.35	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			637.16000	0.63716	844,970	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			95.33000	0.09533	141,040	9.18	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			7,387.86000	7.38786	6,636,240	9.18	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			104.17000	0.10417	153,420	9.19	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			7,229.68000	7.22968	6,481,600	9.19	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			166.06000	0.16606	238,600	9.23	0.00	0	674
R186	On	04/02/2016	Bond Future	7.49	Call			248.07000	0.24807	320,310	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,920.28000	9.92028	9,182,110	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			254.48000	0.25448	328,270	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			9,842.67000	9.84267	9,106,050	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			261.38000	0.26138	336,810	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,765.63000	9.76563	9,030,650	9.04	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			2,943.03000	2.94303	3,382,750	9.55	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,615.60000	2.61560	2,244,910	9.55	0.00	0	6,700
R186	On	05/05/2016	Bond Future	8.34	Call			2,151.13000	2.15113	2,466,520	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			5,317.39000	5.31739	4,809,490	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,178.74000	2.17874	2,496,870	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			5,268.55000	5.26855	4,763,390	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			643.57000	0.64357	773,640	8.96	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,990.45000	9.99045	9,297,230	8.96	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,123.75000	2.12375	2,436,410	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			5,366.52000	5.36652	4,855,890	9.22	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			5,367.36000	5.36736	4,893,820	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,008.92000	3.00892	3,374,030	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			5,323.90000	5.32390	4,852,760	9.38	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,041.09000	3.04109	3,408,630	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			5,281.95000	5.28195	4,813,240	9.39	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			2,978.20000	2.97820	3,340,910	9.38	0.00	0	0
Total R186 Option												0.00	0	60,530
Total For R186												272,153,098.80	2,307	98,311
R197	On	05/11/2015	Bond Future			293.18728	293.18728	294.18235	294.18235			0.00	0	927
R197	On	04/02/2016	Bond Future			291.79835	291.79835	292.81116	292.81116			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			807.65000	0.80765	1,802,720		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			817.65000	0.81765	1,812,720		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			827.65000	0.82765	1,822,720		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			4,198.84000	4.19884	5,211,650		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			4,178.84000	4.17884	5,191,650		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			4,188.84000	4.18884	5,201,650		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			238.79870	238.79870	239.46311	239.46311			0.00	0	53,286
R202	On	04/02/2016	Bond Future			239.46979	239.46979	240.14657	240.14657			0.00	0	0
Total R202 Future												0.00	0	53,286
R202	On	05/11/2015	Bond Future	245.99	Put			6,526.89000	6.52689	7,191,300		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			6,536.89000	6.53689	7,201,300		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			6,546.89000	6.54689	7,211,300		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	04/02/2016	Bond Future	239.99	Call			156.57000	0.15657	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	520,210		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			146.57000	0.14657	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	530,210		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			136.57000	0.13657	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	540,210		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,286
R2023	On	05/11/2015	Bond Future			8.39563	98.02850	8.49452	97.50982		7.42	94,107,360.00	960	14,805
R2023	On	04/02/2016	Bond Future			8.47241	99.68328	8.57602	99.15614		6.74	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.52916	97.52810	8.63746	96.99291		7.04	0.00	0	0
Total R2023 Future												94,107,360.00	960	15,855
R2023	On	05/11/2015	Bond Future	7.99	Put			2,966.43000	2.96643	2,548,110	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			293.05000	0.29305	396,080	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,922.27000	2.92227	2,506,620	7.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	8.01	Call			303.23000	0.30323	408,990	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,878.39000	2.87839	2,465,470	7.35	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			283.12000	0.28312	383,480	7.35	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			624.06000	0.62406	763,500	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,548.51000	3.54851	3,160,810	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			598.19000	0.59819	733,370	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,628.00000	3.62800	3,236,040	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			611.13000	0.61113	748,440	6.61	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,588.24000	3.58824	3,198,410	6.61	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,382.05000	1.38205	1,586,750	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,364.61000	3.36461	3,034,120	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,400.76000	1.40076	1,607,310	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,332.82000	3.33282	3,004,180	7.04	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,420.23000	1.42023	1,628,660	7.05	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			3,301.82000	3.30182	2,975,060	7.05	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												94,107,360.00	960	15,855
R203	On	05/11/2015	Bond Future			7.47375	102.56896	7.57931	102.38847		2.04	4,615,603.20	45	15,250
R203	On	04/02/2016	Bond Future			7.58614	104.30035	7.70937	104.11716		1.22	0.00	0	0
R203	On	05/05/2016	Bond Future			7.65587	101.98643	7.80222	101.80130		1.51	0.00	0	0
Total R203 Future												4,615,603.20	45	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.06000	0.00006	0,130	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,762.87000	2.76287	2,582,450	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.07000	0.00007	0,140	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,745.19000	2.74519	2,564,770	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.07000	0.00007	0,150	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,727.50000	2.72750	2,547,090	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			85.05000	0.08505	125,610	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			785.23000	0.78523	642,600	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			87.95000	0.08795	129,530	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			773.14000	0.77314	631,530	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			91.11000	0.09111	133,760	1.20	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			761.32000	0.76132	620,780	1.20	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			216.22000	0.21622	272,670	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			930.01000	0.93001	801,330	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			220.09000	0.22009	277,240	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			921.12000	0.92112	793,140	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			224.01000	0.22401	281,850	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			912.29000	0.91229	785,000	1.49	0.00	0	0
Total R203 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 R203										4,615,603.20	45	15,250
R2030 On 05/11/2015 Bond Future			8.93552	94.74585	9.03845	93.97400				0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.99875	92.33860	9.10504	91.55399				0.00	0	400
Total R2030 Future										0.00	0	10,373
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			4,140.85000	4.14085	3,369,000			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			4,061.58000	4.06158	3,289,730			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			4,220.21000	4.22021	3,448,360			0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 04/02/2016 Bond Future	8.74	Put			2,734.65000	2.73465	1,950,040			0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 04/02/2016 Bond Future	8.75	Put			2,658.21000	2.65821	1,873,600			0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000			0.00	0	0
R2030 On 04/02/2016 Bond Future	8.76	Put			2,581.87000	2.58187	1,797,260			0.00	0	0
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	10,373
R2032 On 05/11/2015 Bond Future			9.01538	94.41992	9.11826	93.59472				0.00	0	1,579
R2032 On 04/02/2016 Bond Future			9.07781	96.01401	9.18389	95.17516				0.00	0	0
R2032 On 05/05/2016 Bond Future			9.13187	93.56558	9.24113	92.71298				0.00	0	0
Total R2032 Future										0.00	0	1,579
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			9,668.32000	9.66832	8,843,120			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			9,576.34000	9.57634	8,751,140			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			9,484.48000	9.48448	8,659,280			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			4,002.17000	4.00217	3,163,320			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			3,918.65000	3.91865	3,079,800			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			3,835.23000	3.83523	2,996,380			0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			1,976.98000	1.97698	1,124,380			0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			1,897.08000	1.89708	1,044,480			0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000			0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			1,817.28000	1.81728	964,680			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 05/11/2015 Bond Future			9.09198	96.80819	9.20487	95.80880			0.00	0	51,105
R2037 On 04/02/2016 Bond Future			9.15048	94.18530	9.26670	93.16941			0.00	0	370
R2037 On 05/05/2016 Bond Future			9.20229	95.86236	9.32177	94.82965			0.00	0	0
Total R2037 Future									0.00	0	51,475
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			11,699.21000	11.69921	10,699,820		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			11,593.83000	11.59383	10,594,440		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			11,488.62000	11.48862	10,489,230		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			4,559.90000	4.55990	3,544,010		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			4,747.01000	4.74701	3,731,120		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.75	Put			4,653.39000	4.65339	3,637,500		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 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			2,733.12000	2.73312	1,700,410		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			2,912.75000	2.91275	1,880,040		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			2,822.87000	2.82287	1,790,160		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	51,475
R204 On 05/11/2015 Bond Future			7.80665	103.61566	7.90873	103.33779		3.37	118,743,546.36	1,146	23,871
R204 On 04/02/2016 Bond Future			7.90054	101.32805	8.01253	101.04584		2.72	0.00	0	0
R204 On 05/05/2016 Bond Future			7.97267	103.13147	8.09604	102.84557		2.94	0.00	0	0
Total R204 Future									118,743,546.36	1,146	23,871
R204 On 05/11/2015 Bond Future	6.24	Call			0.11000	0.00011	0,220	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			4,664.57000	4.66457	4,386,810	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.12000	0.00012	0,230	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			4,635.84000	4.63584	4,358,080	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.13000	0.00013	0,250	3.21	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			4,607.11000	4.60711	4,329,360	3.21	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			225.67000	0.22567	294,850	2.68	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,550.94000	1.55094	1,337,910	2.68	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			231.59000	0.23159	302,080	2.68	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			1,531.30000	1.53130	1,319,580	2.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/02/2016	Bond Future	7.51	Call			237.81000	0.23781	309,660	2.68	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,511.96000	1.51196	1,301,600	2.68	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			624.75000	0.62475	735,770	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,452.63000	1.45263	1,277,750	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			633.61000	0.63361	745,680	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,438.12000	1.43812	1,264,290	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			642.88000	0.64288	756,010	2.94	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,424.03000	1.42403	1,251,260	2.94	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												118,743,546.36	1,146	23,871
R2044	On	05/11/2015	Bond Future			9.12469	98.62580	9.24766	97.43896			0.00	0	17,486
R2044	On	04/02/2016	Bond Future			9.17995	95.90846	9.30645	94.70184			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.22884	97.61617	9.35876	96.38949			0.00	0	0
Total R2044 Future												0.00	0	17,486
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			10,520.06000	10.52006	9,333,220		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			10,406.17000	10.40617	9,219,330		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			10,292.50000	10.29250	9,105,660		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			2,968.89000	2.96889	1,762,270		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			2,869.52000	2.86952	1,662,900		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			3,068.44000	3.06844	1,861,820		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			3,554.02000	3.55402	2,327,340		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			3,454.65000	3.45465	2,227,970		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			3,355.46000	3.35546	2,128,780		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	17,486
R2048	On	05/11/2015	Bond Future			9.11048	97.95876	9.22838	96.79003			0.00	0	48,592
R2048	On	04/02/2016	Bond Future			9.16724	99.61235	9.28854	98.42426			0.00	0	250
R2048	On	05/05/2016	Bond Future			9.21210	96.94909	9.33660	95.74112			0.00	0	0
Total R2048 Future												0.00	0	48,842
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			13,413.39000	13.41339	12,244,660		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 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			13,660.56000	13.66056	12,491,830		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			13,536.85000	13.53685	12,368,120		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			2,972.11000	2.97211	1,784,020		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			2,869.90000	2.86990	1,681,810		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			2,767.88000	2.76788	1,579,790		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			3,431.97000	3.43197	2,224,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			3,329.88000	3.32988	2,121,910		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			3,227.98000	3.22798	2,020,010		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	48,842
R207 On 05/11/2015 Bond Future			8.05431	99.50127	8.15486	99.15695		4.51	26,069,332.74	262	44,623
R207 On 04/02/2016 Bond Future			8.14197	97.53925	8.24988	97.18947		4.02	0.00	0	0
R207 On 05/05/2016 Bond Future			8.21667	99.27548	8.33261	98.92078		4.15	0.00	0	0
R207 On 04/08/2016 Bond Future			8.29262	97.44572	8.41777	97.08633		4.02	0.00	0	0
Total R207 Future									26,069,332.74	262	44,623
R207 On 05/11/2015 Bond Future	7.43	Call			62.58000	0.06258	92,560	4.40	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			2,578.47000	2.57847	2,264,130	4.40	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			85.11000	0.08511	123,570	4.41	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			2,354.60000	2.35460	2,048,740	4.41	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			215.53000	0.21553	294,620	4.46	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			1,645.84000	1.64584	1,380,610	4.46	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			223.15000	0.22315	304,310	4.46	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			1,618.68000	1.61868	1,355,520	4.46	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			230.97000	0.23097	314,220	4.46	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			1,591.74000	1.59174	1,330,670	4.46	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			202.20000	0.20220	262,040	3.92	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			2,698.40000	2.69840	2,408,460	3.92	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			207.68000	0.20768	268,750	3.92	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			2,670.52000	2.67052	2,381,810	3.92	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			213.26000	0.21326	275,580	3.92	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			2,642.76000	2.64276	2,355,300	3.92	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			108.48000	0.10848	145,140	3.88	0.00	0	43

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/02/2016	Bond Future	7.27	Put			3,341.98000	3.34198	3,028,860	3.88	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			728.23000	0.72823	852,320	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,184.09000	2.18409	1,953,480	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			454.84000	0.45484	543,790	4.07	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,848.73000	2.84873	2,582,980	4.07	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			707.03000	0.70703	828,650	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,225.09000	2.22509	1,992,010	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			717.58000	0.71758	840,430	4.12	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,204.53000	2.20453	1,972,680	4.12	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			979.24000	0.97924	1,121,720	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,156.29000	2.15629	1,939,380	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			956.51000	0.95651	1,096,810	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,191.74000	2.19174	1,972,650	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			967.83000	0.96783	1,109,220	4.02	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,173.97000	2.17397	1,955,970	4.02	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												26,069,332.74	262	44,800
R208	On	05/11/2015	Bond Future			8.18817	94.57875	8.28777	94.16893		5.80	7,755,457.50	82	40,314
R208	On	04/02/2016	Bond Future			8.26608	96.17549	8.37146	95.75906		5.15	0.00	0	0
R208	On	05/05/2016	Bond Future			8.32952	94.48552	8.44102	94.06293		5.43	0.00	0	0
Total R208 Future												7,755,457.50	82	40,314
R208	On	05/11/2015	Bond Future	8.48	Call			1,350.19000	1.35019	1,619,220	6.01	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			565.37000	0.56537	424,580	6.01	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			170.46000	0.17046	237,420	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,451.54000	2.45154	2,108,680	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			176.95000	0.17695	245,890	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			2,415.79000	2.41579	2,074,910	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			183.63000	0.18363	254,580	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,380.25000	2.38025	2,041,380	5.74	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			380.62000	0.38062	476,700	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,869.27000	2.86927	2,548,920	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			389.56000	0.38956	487,310	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,837.54000	2.83754	2,518,860	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			371.84000	0.37184	466,260	5.04	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,901.19000	2.90119	2,579,180	5.04	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,654.63000	2.65463	2,383,360	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			944.32000	0.94432	1,097,120	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,629.41000	2.62941	2,359,620	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			957.85000	0.95785	1,112,140	5.37	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,604.32000	2.60432	2,336,020	5.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future	7.99	Call			930.91000	0.93091	1,082,230	5.37	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												7,755,457.50	82	42,514
R209	On	05/11/2015	Bond Future			9.02965	74.98996	9.14240	74.16355		15.07	58,717,138.68	783	24,850
R209	On	04/02/2016	Bond Future			9.08396	76.25600	9.19982	75.41591		14.70	0.00	0	400
R209	On	05/05/2016	Bond Future			9.13072	74.46364	9.24965	73.60960		15.03	0.00	0	0
Total R209 Future												58,717,138.68	783	25,250
R209	On	05/11/2015	Bond Future	9.00	Call			1,329.96000	1.32996	1,691,850	15.07	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			2,376.05000	2.37605	1,911,530	15.07	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			9,028.63000	9.02863	8,227,070	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			1,876.68000	1.87668	2,323,690	15.25	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,748.94000	1.74894	1,369,540	15.25	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			2,230.20000	2.23020	2,723,340	15.35	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,454.57000	1.45457	1,121,300	15.35	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			329.00000	0.32900	459,840	14.82	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			40.41000	0.04041	63,280	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			9,197.79000	9.19779	8,394,250	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			42.35000	0.04235	66,170	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			9,113.06000	9.11306	8,310,470	14.57	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			44.45000	0.04445	69,300	14.58	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			5,233.21000	5.23321	4,537,640	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			1,529.29000	1.52929	1,826,080	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,797.70000	4.79770	4,254,400	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,157.62000	4.15762	4,703,930	15.25	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,910.33000	1.91033	1,616,550	15.25	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,480.66000	1.48066	1,770,840	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,902.92000	4.90292	4,353,010	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,504.85000	1.50485	1,798,330	14.58	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,850.13000	4.85013	4,303,520	14.58	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			2,794.58000	2.79458	3,183,280	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,604.95000	4.60495	4,139,610	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			2,826.64000	2.82664	3,218,100	15.04	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,563.19000	4.56319	4,100,610	15.04	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,764.14000	2.76414	3,150,090	15.03	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,648.44000	4.64844	4,180,350	15.03	0.00	0	0
Total R209 Option												0.00	0	4,500
Total For R209												58,717,138.68	783	29,750
R210	On	05/11/2015	Bond Future			178.91442	178.91442	179.97747	179.97747			0.00	0	2,298
R210	On	04/02/2016	Bond Future			181.94888	181.94888	183.03056	183.03056			0.00	0	0
Total R210 Future												0.00	0	2,298

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	181.99	Put			2,012.53000	2.01253	3,075,580		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			2,022.53000	2.02253	3,085,580		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			2,032.53000	2.03253	3,095,580		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	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			1,959.44000	1.95944	3,041,120		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			1,969.44000	1.96944	3,051,120		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			1,979.44000	1.97944	3,061,120		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,298
R211	On	05/11/2015	Bond Future			135.91298	135.91298	135.91336	135.91336			0.00	0	0
R211	On	04/02/2016	Bond Future			136.51996	136.51996	136.52079	136.52079			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			923.36000	0.92336	922,980		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			913.36000	0.91336	912,980		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			903.36000	0.90336	902,980		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			2,469.21000	2.46921	2,470,040		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,479.21000	2.47921	2,480,040		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,489.21000	2.48921	2,490,040		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			141.18588	141.18588	141.59749	141.59749			0.00	0	928
R212	On	04/02/2016	Bond Future			141.71649	141.71649	142.13553	142.13553			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	145.99	Put			4,392.51000	4.39251	4,804,120		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			4,402.51000	4.40251	4,814,120		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			4,412.51000	4.41251	4,824,120		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	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
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			3,854.47000	3.85447	4,273,510		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			3,864.47000	3.86447	4,283,510		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			3,874.47000	3.87447	4,293,510		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.96062	85.19503	9.06347	84.45113		12.90	85,280,225.03	1,001	21,426
R213	On	04/02/2016	Bond Future			9.02449	86.63309	9.13055	85.87696		12.45	0.00	0	450
R213	On	05/05/2016	Bond Future			9.07465	84.62601	9.18378	83.85753		12.80	0.00	0	0
Total R213 Future												85,280,225.03	1,001	21,876
R213	On	05/11/2015	Bond Future	7.74	Call			16.18000	0.01618	25,260	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			10,352.08000	10.35208	9,617,260	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			17.04000	0.01704	26,550	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			10,268.27000	10.26827	9,533,880	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			17.98000	0.01798	27,960	12.46	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			10,184.65000	10.18465	9,450,730	12.46	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,567.32000	1.56732	1,843,110	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			4,400.52000	4.40052	3,920,180	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,592.53000	1.59253	1,871,360	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			4,351.49000	4.35149	3,874,190	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,617.99000	1.61799	1,899,880	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			4,302.80000	4.30280	3,828,560	12.35	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,145.67000	2.14567	2,442,220	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			5,334.51000	5.33451	4,862,580	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,171.86000	2.17186	2,470,870	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			5,286.95000	5.28695	4,817,480	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,198.25000	2.19825	2,499,720	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			5,239.68000	5.23968	4,772,670	12.69	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												85,280,225.03	1,001	21,876
R214	On	05/11/2015	Bond Future			9.05446	76.04664	9.17226	75.13542		15.79	15,057,234.72	198	11,693
R214	On	04/02/2016	Bond Future			9.10960	77.33030	9.23068	76.40395		15.45	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.15292	75.41117	9.27710	74.46925		15.79	0.00	0	0
Total R214 Future												15,057,234.72	198	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			40.86000	0.04086	65,350	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,897.53000	9.89753	9,010,800	15.28	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			37.04000	0.03704	59,520	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			10,081.50000	10.08150	9,192,760	15.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future	8.00	Call			38.87000	0.03887	62,320	15.27	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,989.35000	9.98935	9,101,580	15.27	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			324.34000	0.32434	420,650	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,794.48000	10.79448	9,964,440	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			332.13000	0.33213	430,350	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,708.52000	10.70852	9,880,390	14.93	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			340.52000	0.34052	440,730	14.94	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,623.33000	10.62333	9,797,190	14.94	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,860.14000	2.86014	3,280,160	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			5,068.12000	5.06812	4,546,220	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			2,891.77000	2.89177	3,314,810	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			5,021.03000	5.02103	4,502,150	15.79	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,925.03000	2.92503	3,351,100	15.80	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,975.71000	4.97571	4,459,860	15.80	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												15,057,234.72	198	16,313
Total for Bond												682,498,997.03	6,784	522,302
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 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
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

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 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
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

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 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			492.25900	492.25900	489.00200	489.00200			0.00	0	445
GOVI On 04/02/2016 GOVI			500.56500	500.56500	497.25400	497.25400			0.00	0	26
GOVI On 05/05/2016 GOVI			509.46400	509.46400	506.10100	506.10100			0.00	0	0
Total GOVI Future									0.00	0	471
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			409,880.00000	40.98800	377,310,000		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			409,980.00000	40.99800	377,410,000		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			410,080.00000	41.00800	377,510,000		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			147,360.00000	14.73600	114,250,000		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			147,460.00000	14.74600	114,350,000		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			147,560.00000	14.75600	114,450,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	517.99	Put			118,890.00000	11.88900	85,260,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.00	Put			118,990.00000	11.89900	85,360,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/05/2016 GOVI	518.01	Put			119,090.00000	11.90900	85,460,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	471
Total for GOVI									0.00	0	471
AL37 On 05/11/2015 Index Future			462.36900	462.36900	460.75800	460.75800			0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	04/02/2016	Index Future			470.17100	470.17100	468.53400	468.53400			0.00	0	0
Total AL37 Future												0.00	0	3
Total For AL37												0.00	0	3
AL7T	On	05/11/2015	Index Future			541.91200	541.91200	538.45600	538.45600			0.00	0	1
AL7T	On	04/02/2016	Index Future			551.05600	551.05600	547.54400	547.54400			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	05/11/2015	Index Future			495.53100	495.53100	491.86600	491.86600			0.00	0	456
ALBI	On	04/02/2016	Index Future			503.89200	503.89200	500.16700	500.16700			0.00	0	146
ALBI	On	05/05/2016	Index Future			512.85100	512.85100	509.06600	509.06600			0.00	0	0
Total ALBI Future												0.00	0	602
Total For ALBI												0.00	0	602
IGOV	On	05/11/2015	Index Future			231.22400	231.22400	232.00900	232.00900			0.00	0	973
IGOV	On	04/02/2016	Index Future			235.14400	235.14400	235.94300	235.94300			0.00	0	82
IGOV	On	05/05/2016	Index Future			239.34300	239.34300	240.16000	240.16000			0.00	0	0
Total IGOV Future												0.00	0	1,055
Total For IGOV												0.00	0	1,055
ILBI	On	05/11/2015	Index Future			626.90900	626.90900	629.05700	629.05700			0.00	0	0
ILBI	On	04/02/2016	Index Future			637.63200	637.63200	639.81800	639.81800			0.00	0	160
Total ILBI Future												0.00	0	160
Total For ILBI												0.00	0	160
Total for Index												0.00	0	1,821
JIBAR F	On	16/09/2015	Jibar Future			6.38000	93.62000	6.38000	93.62000			0.00	0	0
JIBAR F	On	21/10/2015	Jibar Future			6.47000	93.53000	6.47000	93.53000			0.00	0	0
JIBAR F	On	18/11/2015	Jibar Future			6.56000	93.44000	6.56000	93.44000			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	20/01/2016	Jibar Future			6.71000	93.29000	6.71000	93.29000			0.00	0	0
JIBAR F	On	17/02/2016	Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	2,000
JIBAR F	On	16/03/2016	Jibar Future			6.85000	93.15000	6.85000	93.15000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.11000	92.89000	7.11000	92.89000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.64000	92.36000	7.64000	92.36000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.75000	92.25000	7.75000	92.25000			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
10Y ST	On	17/12/2025	Interest Rate Swap			101.87645	101.87645	102.61227	102.61227			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			100.08673	100.08673	100.17658	100.17658				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			100.43133	100.43133	100.62722	100.62722				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			100.34482	100.34482	100.80927	100.80927				0.00	0	0
Total 5Y STND Future										0.00	0	0
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										682,498,997.03	6,784	526,594
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.33163				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.62169				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			9.49500	103.69012	9.49500	103.66398		12,618,855,000,000.00		1,329,000,000	500,000,000	
Total AA05 SPOT								12,618,855,000,000.00		1,329,000,000	500,000,000	
Total For AA05								12,618,855,000,000.00		1,329,000,000	500,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.18702				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			9.97500	101.80461	9.97500	101.77753		7,012,923,750,000.00		703,050,000	703,050,000	
Total AA07 SPOT								7,012,923,750,000.00		703,050,000	703,050,000	
Total For AA07								7,012,923,750,000.00		703,050,000	703,050,000	
AB01/R On 24/11/2020 Spot Bond			10.00000	111.41900	10.00000	111.39000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.39629				0.00	392,800,000	196,400,000
Total AB010 SPOT										0.00	392,800,000	196,400,000
Total For AB010										0.00	392,800,000	196,400,000
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.23805				0.00	18,800,000	9,400,000

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 AB011 SPOT									0.00	18,800,000	9,400,000
Total For AB011									0.00	18,800,000	9,400,000
AB013 On 21/11/2018 Spot Bond			9.88500	98.25865	9.88500	98.23290			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.95570	100.00000	9.93158			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	103.32467	10.84000	103.29503			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	10.35253	100.00000	10.33204			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	100.18341	11.37000	100.15297			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.58830	100.00000	11.55172			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.35298	11.81000	88.29729			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	10.26480	100.00000	10.21916			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.26241			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			9.08500	105.42353	9.08500	105.39808			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	112.56500	10.00000	112.53500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			2.76000	121.50418	2.76000	271.06935		2,815,200,000,000.00		1,020,000,000	510,000,000

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 ABCPI3 SPOT									2,815,200,000,000.00	1,020,000,000	510,000,000
Total For ABCPI3									2,815,200,000,000.00	1,020,000,000	510,000,000
ABFN0 On 17/03/2016 Spot Bond				100.00000	0.00000	100.12851			0.00	0	760,000,000
Total ABFN06 SPOT									0.00	0	760,000,000
Total For ABFN06									0.00	0	760,000,000
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.59316			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	99.85454			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	99.85066			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	99.70371			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	101.06436			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.78406			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	100.58153			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.59595			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			2.10000	178.40131	2.10000	178.36516			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	179.68212	2.17000	179.64540			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	192.04666	1.82000	192.00921			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.48125	82.36258	8.48125	82.34421				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			8.48125	82.36258	8.48125	82.34421				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.74198				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	100.47000				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	99.66000				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	99.18000				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	97.75000				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	98.06000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.31410				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.19416				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	96.69000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	95.99000				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	95.70000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	95.44000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.45514				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.19500	99.92121	7.19500	99.90154				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.21758				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	93.69000				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	93.47000				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			2.68000	94.61713	2.68000	111.95621				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			2.48000	102.45183	2.48000	166.54528				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			2.46000	115.38040	2.46000	217.96455				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	92.13000			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			10.04500	88.37022	10.04500	88.34630		21,094,500,000,000.00	2,100,000,000	1,050,000,000	
Total ABN67 SPOT								21,094,500,000,000.00	2,100,000,000	1,050,000,000	
Total For ABN67								21,094,500,000,000.00	2,100,000,000	1,050,000,000	
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	104.48000			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	55.01000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.69904			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	99.90000			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	108.43500			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	108.22794	9.63000	108.20014			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	103.57000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.99500	105.69113	9.99500	105.66298				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			9.40000	91.75494	9.40000	91.73190				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	104.82000				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	119.55000				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			10.09000	105.04479	10.09000	105.01655				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	93.84000				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	99.97906				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.92123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.73500	102.37976	8.73500	102.35597			28,825,500,000.00	3,300,000	1,670,000,000
Total ABS10 SPOT									28,825,500,000.00	3,300,000	1,670,000,000
Total For ABS10									28,825,500,000.00	3,300,000	1,670,000,000
ABS11 On 09/04/2021 Spot Bond			9.87500	102.10503	9.87500	102.07814			9,875,000,000,000.00	1,000,000,000	500,000,000
Total ABS11 SPOT									9,875,000,000,000.00	1,000,000,000	500,000,000
Total For ABS11									9,875,000,000,000.00	1,000,000,000	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.66500	101.49997	9.66500	101.47394			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			10.10500	101.07642	10.10500	101.04935			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			9.57500	97.13525	9.57500	97.11043			95,914,211,250,000.00	10,017,150,000	4,432,150,000
Total ABS6 SPOT									95,914,211,250,000.00	10,017,150,000	4,432,150,000
Total For ABS6									95,914,211,250,000.00	10,017,150,000	4,432,150,000
ABS7 On 11/09/2026 Spot Bond			10.44000	89.41957	10.44000	89.39485			79,970,400,000,000.00	7,660,000,000	3,830,000,000
Total ABS7 SPOT									79,970,400,000,000.00	7,660,000,000	3,830,000,000
Total For ABS7									79,970,400,000,000.00	7,660,000,000	3,830,000,000
ABS9 On 17/03/2016 Spot Bond			7.78000	100.63991	7.78000	100.61904			0.00	0	41,000,000
Total ABS9 SPOT									0.00	0	41,000,000
Total For ABS9									0.00	0	41,000,000
ABS12 On 07/12/2023 Spot Bond			2.17000	222.67685	2.17000	282.07389			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			1.56000	130.58297	1.56000	133.47041			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			2.17000	133.39286	2.17000	136.04454			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	0.01014	100.00000	0.01011			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			9.16500	99.89966	9.16500	99.87461			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	62.61807	100.00000	62.46637				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	75.54655				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	62.61807	100.00000	62.46637				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	99.80126				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	99.74614				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	99.72174				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	99.75704				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	99.74968				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	99.74644				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	100.99474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.99474				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.00011				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.00011				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.98937				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	98.11538				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	101.67651				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	99.75412				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	99.74650				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	99.74350				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.74941				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	99.76296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.87500	100.16969	9.87500	100.16374				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 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
ACL120 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
ACL122 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
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	92.45779				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	218.35386				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	218.46644				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	99.75694				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.66649				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.18264				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.66704				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	101.58710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31327				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	112.56500	10.00000	112.53500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.59818				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	100.60933				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	99.75608				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	100.52692				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	99.76162				0.00	0	0
Total ACL152 SPOT										0.00	0	0
Total For ACL152										0.00	0	0
ACL153 On 20/03/2017 Spot Bond				100.00000	0.00000	99.77191				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	99.75629	10.23000	99.72926				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	99.77709				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	113.66825				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2019 Spot Bond			9.96000	101.69971	9.96000	101.67270			16,135,200,000,000.00	1,620,000,000	810,000,000	

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 ACL167 SPOT										16,135,200,000,000.00	1,620,000,000	810,000,000
Total For ACL167										16,135,200,000,000.00	1,620,000,000	810,000,000
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	99.76242				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	120.67986	1.75000	120.79205				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	99.75198				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	99.74449				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	99.75949				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	99.71738				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.96120				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	99.76218				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	100.50303				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	99.74599				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				100.00000	0.00000	99.76750				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	99.75479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	99.75095				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	99.79837				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	99.95576				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	99.75016				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	99.75016				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	99.72051				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	99.75049				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	99.73596				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07078				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	99.72051				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	99.56112				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	99.74517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.73249				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	155.94970				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	157.05803				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	99.76548				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	99.76758				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.42582				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	99.76189				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	98.92442				0.00	5,800,000	2,900,000
Total ACL213 SPOT										0.00	5,800,000	2,900,000
Total For ACL213										0.00	5,800,000	2,900,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	99.75198				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	99.76518				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	99.76548				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	99.75962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	100.70124				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.04167				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.02477				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	99.96836				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.96795				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.94122				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.34355				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB1 On 31/01/2016 Spot Bond			100.00000	81.50256	100.00000	81.15574				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	34.73208	100.00000	34.64794				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.73394	100.00000	15.69583				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	1.71198	100.00000	1.70783				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AGN00 On 12/10/2015 Spot Bond				100.00000	0.00000	100.30333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGN001 SPOT										0.00	0	0
Total For AGN001										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.41278				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	85.21201	100.00000	85.01702				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	85.23294	100.00000	85.03790				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.08575				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.19170				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.33284				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.04460				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			8.42000	101.54716	8.42000	101.52428				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.33977				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.55576				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	34.53065	100.00000	34.41349				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	9.08234	100.00000	9.05153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.53000	97.12957	9.53000	97.10501			2,094,694,000,000.00	219,800,000	3,009,900,000
Total AIR01 SPOT									2,094,694,000,000.00	219,800,000	3,009,900,000
Total For AIR01									2,094,694,000,000.00	219,800,000	3,009,900,000
AIR02 On 30/04/2023 Spot Bond			10.09000	112.57339	10.09000	112.54312			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.80000	101.52478	7.80000	101.50388			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			9.78500	99.52273	9.78500	99.49690			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	15.73618	100.00000	15.70136			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			10.41500	99.73197	10.41500	99.70446			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			2.73000	170.78883	2.73000	170.75134			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.06922			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	101.63509			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	101.75954			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.75714			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 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 ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 22/03/2016 Spot Bond				100.00000	0.00000	101.59591				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				100.00000	0.00000	100.36885				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				100.00000	0.00000	101.66734				0.00	0	0
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	99.77190				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	102.40176				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	100.01726				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	94.58000				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	100.01726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.11704				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02(On 07/12/2033 Spot Bond			2.71000	132.20259	2.71000	237.05844				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02(On 20/06/2019 Spot Bond				100.00000	0.00000	98.45160				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03(On 19/09/2017 Spot Bond				100.00000	0.00000	113.45629				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03(On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03(On 10/11/2019 Spot Bond				100.00000	0.00000	100.67286				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03(On 07/12/2033 Spot Bond			2.72500	165.93446	2.72500	210.19285				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04(On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04(On 20/12/2016 Spot Bond				100.00000	0.00000	99.77868				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04(On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05(On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract 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	101.59362				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	101.20215				0.00	143,400,000	71,700,000
Total ASN054 SPOT										0.00	143,400,000	71,700,000
Total For ASN054										0.00	143,400,000	71,700,000
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.18949				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	101.13739				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	101.02697				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	100.96354				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	98.57008				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	100.00982				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	100.19021				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	99.90246				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	100.74461				0.00	0	0

Contract 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	101.58008				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	88.36578				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	101.33743				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	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07(On 20/06/2020 Spot Bond				100.00000	0.00000	99.71122				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	99.75648				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08(On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08(On 20/06/2020 Spot Bond				100.00000	0.00000	99.73549				0.00	2,000,000	2,000,000
Total ASN083 SPOT										0.00	2,000,000	2,000,000
Total For ASN083										0.00	2,000,000	2,000,000
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	100.17862				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN35(On 20/12/2016 Spot Bond			100.00000	42.50480	100.00000	42.41072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	22.88179	100.00000	22.82635				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	22.96321	100.00000	22.90758				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	22.59680	100.00000	22.54205				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	38.31300	100.00000	38.21917				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	44.40461	100.00000	44.29704				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	17.22904	100.00000	17.18730				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	45.37107	100.00000	45.26116				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	65.62100	100.00000	65.46204				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	1.28914	100.00000	1.28400				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	99.92402				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	99.78349				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.85880				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW10 SPOT										0.00	0	400,000,000
Total For BAW10										0.00	0	400,000,000
BAW11 On 01/10/2018 Spot Bond			9.35500	105.51262	9.35500	105.48626				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.67054				0.00	0	350,000,000
Total BAW13 SPOT										0.00	0	350,000,000
Total For BAW13										0.00	0	350,000,000
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.93067				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	99.88678				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.21928				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.12500	100.27839	10.12500	100.25133				0.00	0	4,500,000,000
Total BAW19 SPOT										0.00	0	4,500,000,000
Total For BAW19										0.00	0	4,500,000,000
BAW2 On 02/10/2015 Spot Bond			7.18500	105.39929	7.18500	105.37864				0.00	0	300,000,000
Total BAW2 SPOT										0.00	0	300,000,000
Total For BAW2										0.00	0	300,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	91.54229	100.00000	91.31514				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			10.22500	99.95617	10.22500	99.92910				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.73919				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			9.23500	105.68228	9.23500	105.65620				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.00917	103.29640	11.00917	102.92970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			10.80462	102.29466	10.80462	102.29426				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.78219	102.28839	10.78219	102.28530				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	102.14664				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.93515	102.26264	10.93515	102.27612				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			12.20722	101.56439	12.20722	101.46387				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	102.19571				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	102.19571				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	102.19578				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.25917	102.04266	11.25917	102.08799				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.15333	102.87141	11.15333	102.35034				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.80462	102.29466	10.80462	102.29426				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	102.52895	11.06000	102.46458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.42003	99.20146	10.42003	102.01993				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	102.78077				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	102.07633				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	102.07633				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 BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			7.48302	106.47655	7.48302	98.08985				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.01000	100.90826	12.01000	100.69004				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			11.93500	78.56215	11.93500	98.91901				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	101.90158				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	99.52315	9.28000	101.81112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	102.03921				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.83000	76.75634	11.83000	98.55517				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.98070				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.02945				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.02945				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.95729				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	102.04825				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.04825				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.96118				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.98001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.04836				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				100.00000	0.00000	101.60727				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				100.00000	0.00000	101.68785				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			14.00917	103.87813	14.00917	103.51423				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.43980	102.95888	15.43980	102.92033				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.37107	102.61935	14.37107	102.68725				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	102.66215				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	102.66215				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.66215				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	102.75929				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	102.32174				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	40.49710	100.00000	40.42026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	22.31030	100.00000	22.25624				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	20.30488	100.00000	20.25569				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.53388	100.00000	12.50351				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.53388	100.00000	12.50351				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	15.15405	100.00000	15.11734				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	13.13073	100.00000	13.09891				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.99458				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	101.27314				0.00	0	500,000,000
Total BCJ06 SPOT										0.00	0	500,000,000
Total For BCJ06										0.00	0	500,000,000
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	101.08892				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	10.87063	100.00000	10.84429				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	10.87063	100.00000	10.84429				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP97U SPOT									0.00	0	0
Total For BCP97U									0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total BCP98U SPOT									0.00	0	0
Total For BCP98U									0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total BCP99U SPOT									0.00	0	0
Total For BCP99U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.07000	103.27660	2.07000	185.15680			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			8.61000	92.71026	8.61000	154.88757			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			8.61000	94.03027	8.61000	155.32045			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			8.99500	96.70697	8.99500	96.68372			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.63000	99.85145	8.63000	99.82853			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
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	101.05695			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.85793			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	101.14696			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.21615				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.40936				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	58.08248	100.00000	57.94178				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.90664				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.92370				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.92938				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.99756				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.08836				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	36.37013	100.00000	36.28202				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	36.37013	100.00000	36.28202				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.89715				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	99.89514				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			8.73500	99.99659	8.73500	99.97336				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	99.88911				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	99.87829				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	25.96130	100.00000	25.89841				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	25.96130	100.00000	25.89841				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.58908				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			11.62500	98.96069	11.62500	100.75721				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.95226				0.00	0	1,200,000,000
Total BGL03 SPOT										0.00	0	1,200,000,000
Total For BGL03										0.00	0	1,200,000,000
BGL04 On 05/02/2025 Spot Bond			11.51500	92.40628	11.51500	96.01055				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.62500	98.70019	11.62500	99.24889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	100.18708			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.08500	104.53066	12.08500	98.94832			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	100.18958			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	104.54808			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	84.73214	100.00000	84.54913			0.00	0	0
Total BGR01U SPOT									0.00	0	0
Total For BGR01U									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.25918			0.00	0	260,000,000
Total BID04 SPOT									0.00	0	260,000,000
Total For BID04									0.00	0	260,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.13931			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.31000	71.22926	9.31000	100.28821		40,964,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								10,964,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								10,964,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	101.08092			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				100.00000	0.00000	98.97240			0.00	800,000,000	200,000,000
Total BIDC48 SPOT									0.00	800,000,000	200,000,000
Total For BIDC48									0.00	800,000,000	200,000,000
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.38005			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.43647			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.37127				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.38884				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.42075				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.55284				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.77848				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	101.11165				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.14221				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	99.79440				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	99.80572				0.00	0	0
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	99.68993				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC00! On 20/10/2015 Spot Bond				100.00000	0.00000	99.23543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC01(On 24/11/2015 Spot Bond				100.00000	0.00000	98.58395				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC05(On 11/09/2015 Spot Bond				100.00000	0.00000	99.34353				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC05(On 07/10/2015 Spot Bond				100.00000	0.00000	99.52286				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.00000	0.00000	101.14567				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05(On 21/10/2015 Spot Bond				100.00000	0.00000	99.27609				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC05(On 19/10/2015 Spot Bond				100.00000	0.00000	99.31104				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.00000	0.00000	101.06785				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC05(On 14/10/2015 Spot Bond				100.00000	0.00000	99.39831				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC05(On 23/10/2015 Spot Bond				100.00000	0.00000	99.21832				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.00000	0.00000	100.84941				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC06(On 03/11/2015 Spot Bond				100.00000	0.00000	99.01915				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC06(On 30/10/2015 Spot Bond				100.00000	0.00000	98.91547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC062 On 25/11/2015 Spot Bond				100.00000	0.00000	98.60882				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				100.00000	0.00000	100.50440				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 28/09/2015 Spot Bond				100.00000	0.00000	99.68039				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC065 On 23/11/2015 Spot Bond				100.00000	0.00000	98.65415				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.00000	0.00000	100.37553				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/10/2015 Spot Bond				100.00000	0.00000	99.48088				0.00	0	0
Total BTC068 SPOT										0.00	0	0
Total For BTC068										0.00	0	0
BTC068 On 12/10/2015 Spot Bond				100.00000	0.00000	99.42717				0.00	0	0
Total BTC069 SPOT										0.00	0	0
Total For BTC069										0.00	0	0
BUS010 On 30/09/2016 Spot Bond			100.00000	42.92734	100.00000	42.82336				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.60082				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.66050				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	99.84968				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.49351				0.00	0	20,000,000

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 BWZJ18 SPOT									0.00	0	20,000,000
Total For BWZJ18									0.00	0	20,000,000
BYA49L On 30/06/2018 Spot Bond			100.00000	21.28331	100.00000	21.23175			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			9.93500	109.41460	9.93500	109.38577			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	104.90478			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.28500	105.02755	8.28500	105.00438		2,734,050,000,000.00		330,000,000	165,000,000
Total CBL11 SPOT								2,734,050,000,000.00		330,000,000	165,000,000
Total For CBL11								2,734,050,000,000.00		330,000,000	165,000,000
CBL12 On 06/09/2018 Spot Bond			15.53000	90.38458	15.53000	90.34744			0.00	0	15,000,000,000
Total CBL12 SPOT									0.00	0	15,000,000,000
Total For CBL12									0.00	0	15,000,000,000
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.41121			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			13.33000	96.52485	13.33000	96.49100			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			9.38500	103.03429	9.38500	103.00862			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.41888			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			13.33000	93.75630	13.33000	93.72342			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	100.95032			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	93.81599			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.75645			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			11.02500	93.93109	11.02500	93.90370			0.00	0	1,000,000,000
Total CBL22 SPOT									0.00	0	1,000,000,000
Total For CBL22									0.00	0	1,000,000,000
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.55636			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			10.51500	113.44744	10.51500	113.41568			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.54500	108.86933	10.54500	108.83877		42,180,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT02 SPOT								12,180,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT02								12,180,000,000,000.00	4,000,000,000	1,000,000,000	
CCT03 On 15/03/2025 Spot Bond			10.44000	104.15848	10.44000	104.12967		1,772,712,000,000.00	169,800,000	84,900,000	
Total CCT03 SPOT								1,772,712,000,000.00	169,800,000	84,900,000	
Total For CCT03								1,772,712,000,000.00	169,800,000	84,900,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.05981			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			12.13500	105.40969	12.13500	105.37595			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.12847			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.42840			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	112.56460	10.00000	112.53520			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.74337			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.09147				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.32094				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	9.76396	100.00000	9.73347				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	17.41766	100.00000	17.37500				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	19.86121	100.00000	19.79920				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	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.75444				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.82277				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.90137				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.33157				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	100.35750				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U 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 CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	99.75707				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	100.10872				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	101.94841	10.11000	101.92109				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18(On 06/07/2016 Spot Bond				100.00000	0.00000	101.40147				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	124.85336	2.76000	124.82591				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19(On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	122.17846	3.14000	124.66172				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	100.24596	8.25000	100.22358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.87000	131.80392	2.87000	125.79506				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	130.16785	2.40000	124.23512				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	99.65916				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			8.87000	103.04852	8.87000	103.02409				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	101.11542				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.13458				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			8.92000	103.10164	8.92000	103.07707				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			8.92000	103.10164	8.92000	103.07707				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			8.97000	101.87139	8.97000	101.84697				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	99.75118				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	99.72589				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.00000	0.00000	100.58290				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.38788				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.44797	9.35000	100.42303				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.44797	9.35000	100.42303				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 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
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.30295				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.02913				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.37516				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	102.37516				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	102.37516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.96747				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			9.76000	104.10022	9.76000	104.07327				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.50051				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	102.80248				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.01127				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.01287				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.01218				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.37052				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.40946				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	100.19280				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.73806				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				100.00000	0.00000	99.76248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.95752				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.58580				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	102.05724				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.89444				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.60069				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65955				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.87371				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69398				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	99.73441				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65960				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	102.05289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.76598				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	153.11318				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	100.75237				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	153.91360				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	152.39052				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	153.38174				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	148.97335				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	149.39680				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	100.65636				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			11.32500	94.47074	11.32500	94.44246				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.84500	91.05553	11.84500	91.02707				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.68785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.71691				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.64205				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.08021				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.00886				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.13780	8.80500	103.16318				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	99.75049				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.09051				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.73489				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	99.71752				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	99.74536				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	99.64593				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	99.64593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	81.93623				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	99.72187				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.68785				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	131.97398				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	132.06620				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.01215				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	99.67348				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.69761				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	99.64811				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	99.70988				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	99.77770				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	99.72590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	101.00272				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.67344				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.64876				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.96141				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.28591				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.00000	0.00000	100.93558				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	101.07377				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	99.77208				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.50500	98.37106	10.50500	99.97043				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	99.76421				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.93487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.64500	99.42653	12.64500	101.37660				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.97203				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			12.67500	101.43439	12.67500	101.40052				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	106.61542	10.02000	106.58710				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.97203				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.06700				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	99.69953				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	99.76787				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	99.76285				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	99.76301				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.76012				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			10.02500	99.16067	10.02500	99.13432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	102.05337				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	99.72501				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	97.40742	10.98000	97.37913				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	99.73846	11.00000	99.70944				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	99.73320				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.04237				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.43500	97.58109	12.43500	97.54910				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	99.69415				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	99.76273				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.15386				0.00	71,600,000	35,800,000
Total CLN387 SPOT										0.00	71,600,000	35,800,000
Total For CLN387										0.00	71,600,000	35,800,000
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	99.74674				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	101.49905				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	99.78213				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	99.76248				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	91.58944				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	99.74899				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	100.16903				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	99.72800				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond				100.00000	0.00000	99.65462				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.61911				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.61552				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	99.74899				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	99.71752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				100.00000	0.00000	101.58761				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.57057				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	100.55284				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				100.00000	0.00000	99.77748				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				100.00000	0.00000	83.72824				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	99.74749				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				100.00000	0.00000	100.77080				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				100.00000	0.00000	101.53005				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	99.72051				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	99.71901				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.90797				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	99.72351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	99.66660				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	99.70852				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.22759				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.97027	7.01000	42.57674				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	167.30480				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			8.99500	96.70697	8.99500	148.23970				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			8.61000	35.23880	8.61000	154.88757				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			8.61000	35.69500	8.61000	155.32045				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	99.23417				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	99.22763				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.43229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	101.73995				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	99.74820				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	99.76473				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	99.76154				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	101.42205				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	99.74599				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	101.08021				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	99.76819				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	99.76890				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	99.77037				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	99.76884				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	99.74599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.37425			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.36212			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			9.05000	102.56887	9.05000	107.16012			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			9.06000	102.24263	9.06000	102.21788		15,097,584,000,000.00	1,666,400,000	1,036,400,000	
Total COJ04 SPOT								15,097,584,000,000.00	1,666,400,000	1,036,400,000	
Total For COJ04								15,097,584,000,000.00	1,666,400,000	1,036,400,000	
COJ05 On 05/06/2023 Spot Bond			10.66500	111.20218	10.66500	111.17062			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			7.64500	103.47853	7.64500	103.45726			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			10.23500	107.28981	10.23500	107.26071			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			10.28500	101.98652	10.28500	101.95858			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.65500	96.10971	10.65500	96.08246			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			11.34000	96.93447	11.34000	96.90526		45,360,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								15,360,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								15,360,000,000,000.00	4,000,000,000	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			11.34000	89.99237	11.34000	89.96525			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.28783			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	10.35354	100.00000	10.32845				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.34140				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	101.66832				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.29984				0.00	143,400,000	71,700,000
Total CPL024 SPOT										0.00	143,400,000	71,700,000
Total For CPL024										0.00	143,400,000	71,700,000
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	102.75014				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	9.47034	100.00000	9.44739				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	14.13235	100.00000	14.09811				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	52.13290	100.00000	51.90364				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.00000	95.47884	12.00000	97.06638				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
DEN38L On 10/06/2018 Spot Bond			100.00000	15.87306	100.00000	15.83418				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	8.61102	100.00000	8.58993				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	16.52183	100.00000	16.48137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.88488				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.26000	100.49818	8.26000	100.47608			7,847,000,000,000.00	950,000,000	1,190,000,000	
Total DENG44 SPOT									7,847,000,000,000.00	950,000,000	1,190,000,000	
Total For DENG44									7,847,000,000,000.00	950,000,000	1,190,000,000	
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.40853				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.31985				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	100.13945				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	88.30768	100.00000	88.09842				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.01982				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.41695				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.81059				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	100.67534				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.70918				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	99.67408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.00000	0.00000	101.74613			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/06/2019 Spot Bond				100.00000	0.00000	99.71602			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL007 On 20/12/2019 Spot Bond				100.00000	0.00000	54.30735			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			9.76500	98.88655	9.76500	98.86080			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.77000	108.80553	7.77000	108.78287			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			9.53500	100.58189	9.53500	100.55643		176,397,500,000.00	18,500,000	1,392,700,000	
Total DV22 SPOT								176,397,500,000.00	18,500,000	1,392,700,000	
Total For DV22								176,397,500,000.00	18,500,000	1,392,700,000	
DV23 On 27/02/2023 Spot Bond			9.97500	100.52794	9.97500	100.50135		733,162,500,000.00	73,500,000	1,088,600,000	
Total DV23 SPOT								733,162,500,000.00	73,500,000	1,088,600,000	
Total For DV23								733,162,500,000.00	73,500,000	1,088,600,000	
DV24 On 18/02/2024 Spot Bond			9.91500	99.35268	9.91500	99.32656		1,122,378,000,000.00	113,200,000	56,600,000	
Total DV24 SPOT								1,122,378,000,000.00	113,200,000	56,600,000	
Total For DV24								1,122,378,000,000.00	113,200,000	56,600,000	
DV29 On 18/02/2029 Spot Bond			9.96500	101.63278	9.96500	101.60592		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	99.90352		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	100.40685		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC009 On 15/09/2015 Spot Bond				100.00000	0.00000	99.90352		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.00000	0.00000	99.98147				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 26/01/2016 Spot Bond				100.00000	0.00000	100.86032				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	101.46575				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	100.30335				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	100.30633				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.51383				0.00	1,600,000,000	400,000,000
Total DVF16 SPOT										0.00	1,600,000,000	400,000,000
Total For DVF16										0.00	1,600,000,000	400,000,000
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	99.49789				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	100.97359				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			8.64500	120.50783	8.64500	120.48012		41,496,000,000,000.00		4,800,000,000	2,400,000,000	
Total E170 SPOT								11,496,000,000,000.00		4,800,000,000	2,400,000,000	
Total For E170								11,496,000,000,000.00		4,800,000,000	2,400,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	98.21955				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.47000	99.72216	2.47000	99.70101			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			2.27500	125.05580	2.22000	125.76841			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.22000	113.14427	2.22000	113.12101			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			2.14000	113.94562	2.14000	113.92245			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			2.31000	104.40178	2.31000	104.38004		13,860,000,000,000.00	6,000,000,000	2,000,000,000	
Total EL31 SPOT								13,860,000,000,000.00	6,000,000,000	2,000,000,000	
Total For EL31								13,860,000,000,000.00	6,000,000,000	2,000,000,000	
EL36 On 31/01/2036 Spot Bond			2.45000	100.18014	2.45000	100.15894		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			10.07500	103.10094	10.07500	103.07341		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			9.97500	103.09617	9.97500	103.06890		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			10.39000	101.61440	10.39000	101.58644		1,176,148,000,000.00	113,200,000	56,600,000	
Total EMM03 SPOT								1,176,148,000,000.00	113,200,000	56,600,000	
Total For EMM03								1,176,148,000,000.00	113,200,000	56,600,000	
EMM04 On 16/05/2028 Spot Bond			10.60000	92.95590	10.60000	96.85139		599,960,000,000.00	56,600,000	28,300,000	
Total EMM04 SPOT								599,960,000,000.00	56,600,000	28,300,000	
Total For EMM04								599,960,000,000.00	56,600,000	28,300,000	
EMM05 On 17/04/2029 Spot Bond			10.74000	103.76869	10.74000	103.86578		2,779,733,244,000.00	258,820,600	4,129,409,900	
Total EMM05 SPOT								2,779,733,244,000.00	258,820,600	4,129,409,900	
Total For EMM05								2,779,733,244,000.00	258,820,600	4,129,409,900	
EMM06 On 23/06/2025 Spot Bond			10.49000	100.76196	10.49000	101.32439		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.27652				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	99.92216				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.77053				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.74207				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.47334				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.17116				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	9.17916	100.00000	9.13836				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	4.07963	100.00000	4.06149				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.70468				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.35385				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.00000	0.00000	100.32373				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	100.34183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.49537				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	97.05142				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.41643				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.61000	99.34207	10.61000	99.31402				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.61564				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	98.23944				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.54152				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.57380				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				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	112.56500	10.00000	112.53500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.50553				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.48252				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.49850				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.49642				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.48994				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	100.51906				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2: On 17/11/2025 Spot Bond				100.00000	0.00000	100.54096				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.43000	105.50687	8.43000	105.48306			466,684,800,000,000.00	55,360,000,000	17,380,000,000	
Total ES18 SPOT									466,684,800,000,000.00	55,360,000,000	17,380,000,000	
Total For ES18									466,684,800,000,000.00	55,360,000,000	17,380,000,000	
ES23 On 25/01/2023 Spot Bond			9.17000	105.65945	9.17000	105.63370			275,988,599,593,000.00	30,096,902,900	7,629,512,700	
Total ES23 SPOT									275,988,599,593,000.00	30,096,902,900	7,629,512,700	
Total For ES23									275,988,599,593,000.00	30,096,902,900	7,629,512,700	
ES26 On 02/04/2026 Spot Bond			9.44000	92.98281	9.44000	92.95938			355,442,432,000,000.00	37,652,800,000	15,515,600,000	
Total ES26 SPOT									355,442,432,000,000.00	37,652,800,000	15,515,600,000	
Total For ES26									355,442,432,000,000.00	37,652,800,000	15,515,600,000	
ES33 On 15/09/2033 Spot Bond			9.94000	79.65078	10.05000	78.86520			512,327,264,000,000.00	152,145,600,000	73,858,100,000	

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 ES33 SPOT									12,327,264,000,000.00	152,145,600,000	73,858,100,000
Total For ES33									12,327,264,000,000.00	152,145,600,000	73,858,100,000
ES42 On 25/04/2042 Spot Bond			10.11000	88.43713	10.11000	88.41329			204,626,400,000,000.00	20,240,000,000	63,980,000,000
Total ES42 SPOT									14,626,400,000,000.00	20,240,000,000	63,980,000,000
Total For ES42									14,626,400,000,000.00	20,240,000,000	63,980,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.48098			0.00	172,000,000	86,000,000
Total EXX01 SPOT									0.00	172,000,000	86,000,000
Total For EXX01									0.00	172,000,000	86,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.61613			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.14822			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.61433			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.44208			0.00	113,200,000	56,600,000
Total FIFB04 SPOT									0.00	113,200,000	56,600,000
Total For FIFB04									0.00	113,200,000	56,600,000
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.40478			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.16133			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	102.99084			0.00	0	0
Total FIFC17 SPOT									0.00	0	0
Total For FIFC17									0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	101.78348			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	100.05698			0.00	0	0
Total FIFC20 SPOT									0.00	0	0
Total For FIFC20									0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.55760			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	100.32768				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.33911				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12411	100.00000	0.12373				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.12411	100.00000	0.12373				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.36470	100.00000	11.33717				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.06198	100.00000	11.03519				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	99.89971				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.03261				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	99.88758				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	99.87951				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			9.93000	97.96159	9.93000	97.93565				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	99.99999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.99992				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.03227				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	101.79240				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.18847				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.19147				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			10.72500	98.17212	10.72500	99.65619				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	100.02874				0.00	143,400,000	271,700,000
Total FRB15 SPOT										0.00	143,400,000	271,700,000
Total For FRB15										0.00	143,400,000	271,700,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.68862				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.71424				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			10.78000	105.94341	10.78000	105.91302				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	103.11278				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			2.17000	135.16554	2.17000	136.04454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.20000	126.17841	2.20000	281.50156				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.39500	107.91373	2.39500	114.68736				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			3.05000	96.50034	3.05000	156.86815				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.22000	104.05536	3.22000	196.56644				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.46500	99.91825	7.46500	99.89785				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			7.55000	68.39425	7.55000	67.83935				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			9.38600	44.08870	9.38600	43.20920				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			9.63000	42.73559	9.63000	41.84059				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	100.19735				0.00	169,800,000	84,900,000
Total FRC107 SPOT										0.00	169,800,000	84,900,000
Total For FRC107										0.00	169,800,000	84,900,000
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	102.11384				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.82962				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	102.00891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.44138	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.44138	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.99123				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	101.89748				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	102.30996				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	101.95853				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.35458	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.08276				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.56838				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.49220				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
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	25.47624	100.09221	25.41446				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	101.77755				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	108.73064				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	102.35407				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	102.23871				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.96507				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.98697				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.81425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.86042				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.43778				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.82771				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 14/12/2018 Spot Bond			13.22500	67.61144	13.22500	67.58754				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.72303				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.72521				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.52927				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.80372				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			3.62500	99.97648	3.62500	103.40892				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.88223				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.88223				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	100.47374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.68785				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.87960				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.77319				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.73174				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.92557				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	102.02828				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.65046				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.91626				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	101.14052				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.32891				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.34103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.71212				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186(On 20/03/2019 Spot Bond				100.00000	0.00000	101.86042				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	101.86042				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	99.92374				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	101.46800				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	101.54823				0.00	0	970,000,000
Total FRC192 SPOT										0.00	0	970,000,000
Total For FRC192										0.00	0	970,000,000
FRC192(On 08/04/2016 Spot Bond				100.00000	0.00000	101.43454				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	112.56500	10.00000	112.53500				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	101.28295				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194(On 20/06/2024 Spot Bond				100.00000	0.00000	101.96506				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195(On 09/04/2016 Spot Bond				100.00000	0.00000	101.26767				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196(On 09/04/2016 Spot Bond				100.00000	0.00000	101.41624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24331				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	101.24668				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	101.22292				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	101.11086				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	101.22292				0.00	0	1,730,000,000
Total FRC202 SPOT										0.00	0	1,730,000,000
Total For FRC202										0.00	0	1,730,000,000
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	101.10638				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.82248				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.85034	8.75000	100.82663				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	101.67082				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	11.55912	100.00000	11.53112				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.59660	100.00000	10.57092				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	97.15409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	13.28367	100.00000	13.25148				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.92582				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	30.52222	100.00000	30.44828				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	100.77549				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	9.14606	100.00000	9.12366				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	21.99062	100.00000	21.93735				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	100.77545				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	21.96235	100.00000	21.90915				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.77361				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.73594				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.84933				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.79918				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0

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 31/01/2022 Spot Bond			2.98000	129.81620	2.98000	129.78688			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.63774			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.62963			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.62963			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.48240			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	99.99981			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	101.71280			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	101.85275			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	101.95853			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	101.62140			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	101.13512			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.84000	123.30362	3.84000	123.31357			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.96070				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	99.99973				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.03308				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			3.51000	114.09092	3.51000	125.86992				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.99567				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	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.56000	105.83729	3.56000	125.50741				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			3.54000	103.75617	3.54000	125.65227				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			2.88000	100.95580	2.88000	131.10412				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			2.95000	103.62480	2.95000	142.19363				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.15454				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.74210				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.98260			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	102.30606			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	102.22302			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.91057			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.90839			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	99.92642			0.00	0	0
Total FRD003 SPOT									0.00	0	0
Total For FRD003									0.00	0	0
FRD01 On 31/10/2020 Spot Bond			100.00000	12.03108	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total FRD013 SPOT								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For FRD013								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
FRD01U On 22/12/2018 Spot Bond			100.00000	14.77104	100.00000	14.73527		0.00	0	0	
Total FRD01U SPOT								0.00	0	0	
Total For FRD01U								0.00	0	0	
FRD02U On 01/06/2016 Spot Bond			100.00000	52.47101	100.00000	52.34250		0.00	0	0	
Total FRD02U SPOT								0.00	0	0	
Total For FRD02U								0.00	0	0	
FRD09U On 26/06/2017 Spot Bond			100.00000	32.11053	100.00000	32.03275		0.00	0	0	
Total FRD09U SPOT								0.00	0	0	
Total For FRD09U								0.00	0	0	
FRD11U On 08/11/2016 Spot Bond			100.00000	35.18990	100.00000	35.08004		0.00	0	0	
Total FRD11U SPOT								0.00	0	0	
Total For FRD11U								0.00	0	0	
FRD13U On 31/12/2019 Spot Bond			100.00000	13.25822	100.00000	13.22610		0.00	0	0	
Total FRD13U SPOT								0.00	0	0	
Total For FRD13U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.60278			0.00	34,100,000,000	34,100,000,000
Total FRJ16 SPOT									0.00	34,100,000,000	34,100,000,000
Total For FRJ16									0.00	34,100,000,000	34,100,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.16047			0.00	71,600,000	35,800,000
Total FRJ17 SPOT									0.00	71,600,000	35,800,000
Total For FRJ17									0.00	71,600,000	35,800,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.35504			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.98701			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	99.72679			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	97.94653			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	100.47619			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			2.23800	83.36955	2.23800	103.47190			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			2.57000	103.46779	2.57000	112.21329			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	101.01934			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.40208	10.38000	101.37384			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	101.40208	10.38000	101.37384			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.06996			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			2.71000	100.91461	2.71000	109.53725			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.66000	211.51051	2.66000	212.06729			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			2.68000	110.12818	2.68000	110.10419			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.69000	210.64480	2.69000	211.19963			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.15100			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.48000	113.88929	2.48000	113.86508			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.77000	108.43776	2.77000	108.41388			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	54.04200			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.87500	106.50489	2.87500	106.48113			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.81000	115.13832	2.81000	207.77219			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			2.86000	113.48653	2.86000	206.36426				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.41000	100.29966	2.41000	100.27855				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.89000	162.25032	2.89000	205.52513				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			3.15000	88.51429	3.15000	101.61290				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			3.09000	99.24531	3.09000	156.21398				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			3.60000	82.26399	3.60000	94.21601				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			3.08000	99.35039	3.08000	156.37722				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	102.27288				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.14000	155.36170	3.14000	155.37881				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			3.40000	191.36126	3.40000	192.07682				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	83.84486				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			3.53000	82.94500	3.53000	95.32240				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			3.50000	83.31104	3.50000	95.80144			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.31000	85.88717	3.31000	98.90449			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			2.95000	158.31511	2.95000	158.51761			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			3.17000	197.72560	3.17000	197.89239			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.00000	0.00000	100.56277			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.32000	125.15888	2.32000	279.22610			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			2.21000	126.09307	2.21000	281.31109			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			2.93000	120.12657	2.93000	267.99474			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			2.64000	100.95482	2.64000	132.37275			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	100.99530			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			2.17000	136.07234	2.17000	131.88475			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.16767			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.41473			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.82918			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			2.55000	109.20645	2.55000	109.18304			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	27.94820	104.97509	27.87672			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	35.74572	101.07593	35.65830			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	30.23502	100.44759	30.16148			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	37.36713	100.76967	37.27598			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			2.18000	119.81745	2.18000	119.79292			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			2.34000	97.37706	2.34000	115.22297			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	98.95290			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			2.37000	97.12994	2.37000	114.93048			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.31759			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			2.41000	124.40071	2.41000	351.63555			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.65778			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.31357			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			7.57000	100.32570	7.57000	100.30545			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			8.32500	100.22751	8.32500	100.20529			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			8.64000	108.52242	8.64000	108.49734		73,889,280,000,000.00	8,552,000,000	2,138,000,000	
Total FRX18 SPOT								'3,889,280,000,000.00	8,552,000,000	2,138,000,000	
Total For FRX18								'3,889,280,000,000.00	8,552,000,000	2,138,000,000	
FRX19 On 15/11/2019 Spot Bond			9.30500	101.85096	9.30500	101.82579		46,525,000,000.00	5,000,000	770,000,000	
Total FRX19 SPOT								46,525,000,000.00	5,000,000	770,000,000	
Total For FRX19								46,525,000,000.00	5,000,000	770,000,000	
FRX20 On 01/10/2020 Spot Bond			9.58500	100.60243	9.58500	100.57670		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			10.33500	87.00089	10.33500	86.97668		0.00	0	220,000,000	
Total FRX23 SPOT								0.00	0	220,000,000	
Total For FRX23								0.00	0	220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			10.38000	104.86363	10.38000	104.83464			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.83000	94.33003	10.83000	95.73738			0.00	0	750,000,000
Total FRX26 SPOT									0.00	0	750,000,000
Total For FRX26									0.00	0	750,000,000
FRX30 On 31/01/2030 Spot Bond			11.13000	91.30091	11.13000	91.27405		133,560,000,000,000.00	12,000,000,000		3,170,000,000
Total FRX30 SPOT								133,560,000,000,000.00	12,000,000,000		3,170,000,000
Total For FRX30								133,560,000,000,000.00	12,000,000,000		3,170,000,000
FRX31 On 21/02/2031 Spot Bond			11.25500	87.81047	11.25500	87.78435		15,306,800,000,000.00	1,360,000,000		998,000,000
Total FRX31 SPOT								15,306,800,000,000.00	1,360,000,000		998,000,000
Total For FRX31								15,306,800,000,000.00	1,360,000,000		998,000,000
FRX45 On 14/04/2045 Spot Bond			10.58000	80.03187	10.58000	80.00932		0.00	0		0
Total FRX45 SPOT								0.00	0		0
Total For FRX45								0.00	0		0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.55622		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	101.57810		0.00	0		0
Total FS1A4 SPOT								0.00	0		0
Total For FS1A4								0.00	0		0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.63274		0.00	0		0
Total FS1A5 SPOT								0.00	0		0
Total For FS1A5								0.00	0		0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.72021		0.00	0		0
Total FS1B1 SPOT								0.00	0		0
Total For FS1B1								0.00	0		0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.78581		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	102.07000		0.00	0		0
Total FS1D1 SPOT								0.00	0		0
Total For FS1D1								0.00	0		0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.42462		0.00	0		0
Total FS2A3 SPOT								0.00	0		0
Total For FS2A3								0.00	0		0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.28976				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.43990				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.45686				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.47099				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.53306				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.37522	100.00000	2.36947				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	0.39850	100.00000	0.39753				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.76254	100.00000	1.75827				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.29571	100.00000	0.29499				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	101.26447				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			9.73500	103.59097	9.73500	103.56408				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.32371				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	100.33433				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.33858				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.36612				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.39993				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.42100				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
GPT34 On 11/11/2015 Spot Bond				100.00000	0.00000	100.54986				0.00	0	0
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.68617	100.00000	9.66245				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	20.00374	100.00000	19.95476				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	12.86637	100.00000	12.83486				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	11.13122	100.00000	11.09647				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	100.92205				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.95712				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.00062				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.06097				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.88041				0.00	0	5,000,000
Total GRT02 SPOT										0.00	0	5,000,000
Total For GRT02										0.00	0	5,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.18403				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	100.48147				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.98001				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.45270				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.62572				0.00	0	14,000,000
Total GRT08 SPOT										0.00	0	14,000,000
Total For GRT08										0.00	0	14,000,000
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	102.01169				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.01454			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	10.16903	100.00000	10.14440			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	99.91994			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.81615			0.00	0	200,000,000
Total HILB03 SPOT									0.00	0	200,000,000
Total For HILB03									0.00	0	200,000,000
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.82539			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	101.41575			0.00	0	0
Total HILC22 SPOT									0.00	0	0
Total For HILC22									0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.00000	0.00000	100.62411			0.00	0	0
Total HILC23 SPOT									0.00	0	0
Total For HILC23									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	10.93252	100.00000	10.88392			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	10.93252	100.00000	10.88392			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	11.59736	100.00000	11.54580			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	11.59736	100.00000	11.54580				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	12.47510	100.00000	12.42024				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	12.45216	100.00000	12.39680				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	13.49691	100.00000	13.43691				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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.19604			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.37763			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.68542			0.00	800,000,000	200,000,000
Total HPF04 SPOT									0.00	800,000,000	200,000,000
Total For HPF04									0.00	800,000,000	200,000,000
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500			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			9.61500	101.01823	9.61500	100.99245			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.52743			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.49645			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			8.83500	104.66243	8.83500	104.63785		29,155,500,000,000.00	3,300,000,000	3,152,321,400	
Total HWAY20 SPOT								29,155,500,000,000.00	3,300,000,000	3,152,321,400	
Total For HWAY20								29,155,500,000,000.00	3,300,000,000	3,152,321,400	
HWAY2 On 07/12/2023 Spot Bond			2.09000	127.12173	2.09000	283.60693		181,412,000,000.00	86,800,000	2,386,800,000	
Total HWAY23 SPOT								181,412,000,000.00	86,800,000	2,386,800,000	
Total For HWAY23								181,412,000,000.00	86,800,000	2,386,800,000	
HWAY2 On 07/12/2024 Spot Bond			2.07000	130.14462	2.07000	290.35112		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			10.05000	94.32491	10.05000	94.29978		29,547,000,000,000.00	2,940,000,000	2,070,000,000	
Total HWAY34 SPOT								29,547,000,000,000.00	2,940,000,000	2,070,000,000	
Total For HWAY34								29,547,000,000,000.00	2,940,000,000	2,070,000,000	
HWAY3 On 31/07/2035 Spot Bond			10.06000	94.12756	10.06000	94.10246		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF02 On 30/09/2016 Spot Bond			100.00000	39.11523	100.00000	39.02048			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	94.26659	100.00000	94.02734			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	43.13271	100.00000	43.02823			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	34.56401	100.00000	34.48027			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	112.56500	10.00000	112.53500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.73000	121.37800	1.73000	121.35466		97,664,382,000,000.00	56,453,400,000	60,169,164,800	
Total I2025 SPOT								17,664,382,000,000.00	56,453,400,000	60,169,164,800	
Total For I2025								17,664,382,000,000.00	56,453,400,000	60,169,164,800	
I2033 On 28/02/2033 Spot Bond			1.80000	102.08110	1.80000	102.06120		475,200,000,000.00	264,000,000	3,132,192,300	
Total I2033 SPOT								475,200,000,000.00	264,000,000	3,132,192,300	
Total For I2033								475,200,000,000.00	264,000,000	3,132,192,300	
I2038 On 31/01/2038 Spot Bond			1.98000	124.40991	1.95000	125.04491		59,581,764,000,000.00	30,091,800,000	170,860,158,900	
Total I2038 SPOT								19,581,764,000,000.00	30,091,800,000	170,860,158,900	
Total For I2038								19,581,764,000,000.00	30,091,800,000	170,860,158,900	
I2046 On 31/03/2046 Spot Bond			1.99000	125.77292	1.99000	125.74782		211,839,082,000,000.00	106,451,800,000	75,663,424,700	
Total I2046 SPOT								11,839,082,000,000.00	106,451,800,000	75,663,424,700	
Total For I2046								11,839,082,000,000.00	106,451,800,000	75,663,424,700	
I2050 On 31/12/2050 Spot Bond			2.08500	131.04557	2.05000	132.12219		15,545,760,000,000.00	7,456,000,000	52,080,399,700	
Total I2050 SPOT								15,545,760,000,000.00	7,456,000,000	52,080,399,700	
Total For I2050								15,545,760,000,000.00	7,456,000,000	52,080,399,700	
IBL21 On 15/03/2016 Spot Bond			8.47000	100.40829	8.47000	100.38567		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.48500	103.23401	8.48500	103.21070		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL28 On 18/08/2016 Spot Bond			8.29000	100.51223	8.29000	100.49004			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.81057			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			1.72000	100.10630	1.72000	133.18048			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			2.24000	103.33140	2.24000	135.49041			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	101.96871			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			8.60500	104.23057	8.60500	104.20658			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	100.46991			0.00	54,800,000,000	27,600,000,000
Total IBL42 SPOT									0.00	54,800,000,000	27,600,000,000
Total For IBL42									0.00	54,800,000,000	27,600,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.59347			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	112.56500	10.00000	112.53500			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			9.26000	98.27825	9.26000	98.25395			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			9.76500	92.39293	9.76500	92.36899		22,459,500,000.00		2,300,000	2,350,000,000
Total IBL46 SPOT								22,459,500,000.00		2,300,000	2,350,000,000
Total For IBL46								22,459,500,000.00		2,300,000	2,350,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	99.81824			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49 On 02/04/2018 Spot Bond			9.13500	99.21414	9.13500	99.18993			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.70500	98.65841	9.70500	98.63301			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.75943			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	99.96055			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.91500	100.25677	7.91500	100.23562			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			9.04000	98.59304	9.04000	98.56936			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.92908			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.56006			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			8.25500	101.00865	8.25500	100.98646			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			9.00000	101.22229	9.00000	101.19808			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			10.13500	101.35149	10.13500	101.32426			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.43038			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.96329				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.78877				0.00	200,000,000	100,000,000
Total IBL63 SPOT										0.00	200,000,000	100,000,000
Total For IBL63										0.00	200,000,000	100,000,000
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.89324				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	100.91066				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	99.92172				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			2.97000	129.89143	2.97000	129.86211				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	101.50057				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	18.73875	100.00000	18.65635				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.46979				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.48461				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01176	100.00000	0.01174				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.01432				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.00174				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			9.77500	97.55075	9.77500	97.52532				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.37593				0.00	143,400,000	71,700,000
Total IDCG04 SPOT										0.00	143,400,000	71,700,000
Total For IDCG04										0.00	143,400,000	71,700,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.26322				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			10.44000	97.64266	10.44000	97.61567				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	100.56522	5.00000	100.55173				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	101.97578	5.00000	101.96202				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	99.96772	4.00000	99.95696				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	101.60342	4.00000	101.59243				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	66.74185	100.00000	66.58016				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	66.60787	100.00000	66.44651				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	66.60787	100.00000	66.44651				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01 On 31/03/2016 Spot Bond			9.20000	107.32513	9.20000	107.29875			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.58387			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.24110	100.00000	7.22337			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.83566			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	23.56089	100.00000	23.50381			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	21.12570	100.00000	21.07453			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	1.87781	100.00000	1.87422			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	10.17771	100.00000	10.15306			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	9.80571	100.00000	9.78195			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	12.29577	100.00000	12.26599			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	9.68613	100.00000	9.66469			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	45.10787	100.00000	44.99860			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	10.65344	100.00000	10.61826			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	96.58432	100.00000	96.33346			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	96.68175	100.00000	96.43063			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	96.66987	100.00000	96.41878			0.00	0	0
Total IN309U SPOT									0.00	0	0
Total For IN309U									0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	97.26458	100.00000	97.01195			0.00	0	0
Total IN311U SPOT									0.00	0	0
Total For IN311U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	13.68503	100.00000	13.64184			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	92.38174	100.00000	92.15364			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854			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	87.82186	100.00000	87.61571			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
INA537 On 15/09/2015 Spot Bond			6.65000	99.92718	6.65000	99.85446			0.00	0	0
Total INA537 SPOT									0.00	0	0
Total For INA537									0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.65000	99.94537	6.65000	99.96357			0.00	0	0
Total INA538 SPOT									0.00	0	0
Total For INA538									0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.79999	6.65000	99.72746			0.00	0	0
Total INA539 SPOT									0.00	0	0
Total For INA539									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INA540 On 29/09/2015 Spot Bond			6.65000	99.67313	6.65000	99.60078				0.00	0	0
Total INA540 SPOT										0.00	0	0
Total For INA540										0.00	0	0
INA541 On 06/10/2015 Spot Bond			6.70000	99.54319	6.70000	99.47049				0.00	0	0
Total INA541 SPOT										0.00	0	0
Total For INA541										0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.41603	6.70000	99.34352			67,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total INA543 SPOT									17,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For INA543									17,000,000,000,000.00	10,000,000,000	10,000,000,000	
INA544 On 20/10/2015 Spot Bond			6.70000	99.28920	6.70000	99.21687				0.00	0	0
Total INA544 SPOT										0.00	0	0
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.70000	99.16269	6.70000	99.09054				0.00	0	0
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.80000	98.89455	6.80000	98.82172				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.64012	6.80000	98.56766				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			100.00000	81.83857	100.00000	81.65548			620,000,000,000,000.00	66,200,000,000	36,200,000,000	
Total INA550 SPOT									10,000,000,000,000.00	66,200,000,000	36,200,000,000	
Total For INA550									10,000,000,000,000.00	66,200,000,000	36,200,000,000	
ING115 On 31/03/2016 Spot Bond			11.00917	102.94792	11.00917	102.69127				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.00917	102.17472	11.00917	102.16284				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.91647				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.87975				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING153 On 03/04/2017 Spot Bond			6.50000	102.85377	6.50000	102.83580				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.93672				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	99.91623				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.13341				0.00	2,600,000,000	1,300,000,000
Total ING211 SPOT										0.00	2,600,000,000	1,300,000,000
Total For ING211										0.00	2,600,000,000	1,300,000,000
ING211 On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.85952				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.12916				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	100.00000				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	99.87125				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	92.17172	100.00000	91.93955				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	101.45203				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.96843				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	102.38151				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.84147				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	91.70854	100.00000	91.47870				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	112.56500	10.00000	112.53500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.24231				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.25836				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			8.47000	104.09809	8.47000	104.07450				0.00	0	360,000,000
Total IPF06 SPOT										0.00	0	360,000,000
Total For IPF06										0.00	0	360,000,000
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.47008				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.50499				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.52829				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.16832				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.22734			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	101.19166			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	0.00000	100.78873			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.12500	99.66932	10.12500	99.64257		37,462,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								37,462,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								37,462,500,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.69452			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			9.17500	105.53475	9.17500	105.50903			0.00	0	1,360,000,000
Total IPL6 SPOT									0.00	0	1,360,000,000
Total For IPL6									0.00	0	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.38433			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.33930			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.76487			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	100.93710			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.02244			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			2.92000	99.32823	2.92000	131.22845			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019 On 31/03/2028 Spot Bond			3.64000	147.57025	3.64000	153.37129			412,048,000,000.00	113,200,000	56,600,000
Total IV019 SPOT									412,048,000,000.00	113,200,000	56,600,000
Total For IV019									412,048,000,000.00	113,200,000	56,600,000
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.65875			0.00	0	400,000,000
Total IV022 SPOT									0.00	0	400,000,000
Total For IV022									0.00	0	400,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.39534			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.28760			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	99.90935			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.73132			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			3.73000	101.64300	3.73000	110.37876			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			3.73000	101.55827	3.73000	110.37876			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.97610			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.31375			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	11.38625	100.00000	11.33617			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			10.80000	111.54577	10.80000	111.51389			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.85093			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			3.74000	146.05341	3.74000	146.01738			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.65000	99.98178	6.65000	99.94537			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			6.65000	99.89080	6.65000	99.98178			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			6.70000	99.50683	6.70000	99.85337			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			6.70000	99.37976	6.70000	99.59779			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			6.70000	99.25302	6.70000	99.47049			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			6.70000	99.12660	6.70000	99.34352			0.00	0	0
Total IVA545 SPOT									0.00	0	0
Total For IVA545									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.80000	98.85812	6.80000	99.20527			0.00	0	0
Total IVA547 SPOT									0.00	0	0
Total For IVA547									0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.80000	98.47725	6.80000	98.69453			0.00	0	0
Total IVA550 SPOT									0.00	0	0
Total For IVA550									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	112.56500	10.00000	112.53500			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	101.02055			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.32143			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.42303			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.39108			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.21469			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.24275			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.25078			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.26683			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.19458			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	101.09987			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	100.93404			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	99.77481			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	100.50670				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.29774				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.29491				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.49600				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	101.00889				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	99.79101				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.52859				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.56786				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.56786				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			9.60000	100.43825	9.60000	100.41266				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	14.54639	100.00000	14.51437				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	12.69030	100.00000	12.65956				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			9.79500	99.27250	9.79500	99.24670				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	100.95134				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	99.90651				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	106.35466				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	100.96973				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	101.89892				0.00	86,800,000	43,400,000
Total IVC046 SPOT										0.00	86,800,000	43,400,000
Total For IVC046										0.00	86,800,000	43,400,000
IVC047 On 27/10/2015 Spot Bond			7.33500	102.78980	7.33500	102.76934				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.80363				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.45284				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.15714				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.86375				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.63290				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.68891				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	100.14700				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.69736				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	100.90489				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.49401				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	100.01932				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.92367				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.58628				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.59386				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.81215				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.07867				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.94434				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.09950			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	83.82688	100.00000	83.63636			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	102.03254			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.07897			0.00	800,000,000	200,000,000
Total KAP001 SPOT									0.00	800,000,000	200,000,000
Total For KAP001									0.00	800,000,000	200,000,000
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	99.91422			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.06720			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	88.16425	100.00000	87.95181			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	100.23781			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.00632			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.00614			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.99000	137.79732	8.99000	137.76441			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.56266			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.92604			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.12114			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.79035			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.29243			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			10.73500	99.04006	10.73500	99.01193			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	100.43898	9.71000	100.41309			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.89363			0.00	400,000,000	100,000,000
Total LEW01 SPOT									0.00	400,000,000	100,000,000
Total For LEW01									0.00	400,000,000	100,000,000
LGL02 On 13/08/2017 Spot Bond			9.20500	97.94533	9.20500	97.92138		87,511,935,000,000.00	9,507,000,000	6,280,000,000	
Total LGL02 SPOT								37,511,935,000,000.00	9,507,000,000	6,280,000,000	
Total For LGL02								37,511,935,000,000.00	9,507,000,000	6,280,000,000	
LGL03 On 03/04/2018 Spot Bond			9.33500	99.56924	9.33500	99.54442		26,138,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								26,138,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								26,138,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.40500	95.99729	10.40500	95.97084		17,688,500,000.00	1,700,000	590,000,000	
Total LGL04 SPOT								17,688,500,000.00	1,700,000	590,000,000	
Total For LGL04								17,688,500,000.00	1,700,000	590,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	99.90915		0.00	0	80,000,000	
Total LGL05 SPOT								0.00	0	80,000,000	
Total For LGL05								0.00	0	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	99.88255			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			8.35500	103.15405	8.35500	103.13093			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	99.87193			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.48486			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.46249			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	100.46827			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.50022			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.54544			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	99.92116			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	100.00000			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	99.48946			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	0.00000	98.85086			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ07 On 10/12/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.16754			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	100.16883			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.89942			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	100.96765			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	101.98070			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	99.52693			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	101.46021			0.00	0	0
Total MBF029 SPOT									0.00	0	0
Total For MBF029									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.02537			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	101.63095			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.13465			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.44914			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	101.14083				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.67799				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.64014				0.00	2,943,400,000	4,071,700,000
Total MBF042 SPOT										0.00	2,943,400,000	4,071,700,000
Total For MBF042										0.00	2,943,400,000	4,071,700,000
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.03647				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	101.14642				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	101.21020				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	100.50871				0.00	0	770,000,000
Total MBF046 SPOT										0.00	0	770,000,000
Total For MBF046										0.00	0	770,000,000
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.84405				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	62.31504	100.00000	62.16408				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	30.94324	100.00000	30.86829				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	22.11152	100.00000	22.05795				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	22.19927	100.00000	22.14550				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	21.30254	100.00000	21.25094			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	34.81643	100.00000	34.73208			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	100.89317			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.26000	102.96257	9.26000	102.93710		11,112,000,000.00		1,200,000	620,000,000
Total MBSA01 SPOT								11,112,000,000.00		1,200,000	620,000,000
Total For MBSA01								11,112,000,000.00		1,200,000	620,000,000
MBSA0 On 15/04/2019 Spot Bond			9.28000	102.48598	9.28000	102.46058		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	103.24259		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	101.34116		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	101.40133		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			8.42000	103.89145	8.42000	103.86803		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			9.25000	101.95333	9.25000	101.92829		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			10.05000	101.63741	10.05000	101.61033		0.00		0	0
Total MEFSB5 SPOT								0.00		0	0
Total For MEFSB5								0.00		0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.56714		0.00		0	0
Total MFS1A1 SPOT								0.00		0	0
Total For MFS1A1								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.62182			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			10.08500	102.84930	10.08500	102.82147			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			7.50500	99.91782	7.50500	99.89730			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
MIIL02 On 31/05/2017 Spot Bond			9.34500	101.57708	9.34500	101.55175			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	101.09370			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	101.15688			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	99.86001			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			9.92500	100.74122	9.92500	100.39743		7,940,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,940,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,940,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.46919			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.64000	104.97129	11.64000	98.89915			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.16500	106.47290	11.16500	99.39248		44,660,000,000.00	4,000,000	1,000,000,000	
Total MMIG05 SPOT								44,660,000,000.00	4,000,000	1,000,000,000	
Total For MMIG05								44,660,000,000.00	4,000,000	1,000,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	32.84845	100.00000	32.76800			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02 On 31/05/2017 Spot Bond			9.04500	101.49153	9.04500	101.46700			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			9.03500	103.44309	9.03500	103.41824			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.34699	100.89771	7.32904			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	7.43990	100.61875	7.42178			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.78316			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	101.90999			0.00	0	0
Total N5B23 SPOT									0.00	0	0
Total For N5B23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.93536				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	102.21171				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	102.44228				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	12.97687	100.00000	12.94544				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.89322	100.00000	13.85957				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			10.23500	92.67726	10.23500	92.65213			35,822,500,000.00	3,500,000	1,010,000,000	
Total NAM01 SPOT									35,822,500,000.00	3,500,000	1,010,000,000	
Total For NAM01									35,822,500,000.00	3,500,000	1,010,000,000	
NAM02 On 29/06/2020 Spot Bond			9.87500	100.86230	9.87500	100.83574			0.00	0	0	
Total NAM02 SPOT									0.00	0	0	
Total For NAM02									0.00	0	0	
NBK10 On 25/07/2016 Spot Bond			7.99500	99.99401	7.99500	99.97271			0.00	0	0	
Total NBK10A SPOT									0.00	0	0	
Total For NBK10A									0.00	0	0	
NBK11 On 28/11/2020 Spot Bond			9.76500	99.15476	9.76500	99.12907			0.00	0	0	
Total NBK11A SPOT									0.00	0	0	
Total For NBK11A									0.00	0	0	
NBK12 On 19/03/2021 Spot Bond			9.37500	104.50276	9.37500	104.47675			0.00	0	0	
Total NBK12A SPOT									0.00	0	0	
Total For NBK12A									0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			9.83500	104.05205	9.83500	104.02491			0.00	0	0	
Total NBK13A SPOT									0.00	0	0	
Total For NBK13A									0.00	0	0	
NBK13L On 21/02/2017 Spot Bond				100.00000	0.00000	101.17039			0.00	0	0	
Total NBK13B SPOT									0.00	0	0	
Total For NBK13B									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK14/ On 26/06/2021 Spot Bond			9.73500	100.00388	9.73500	99.99289				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.97500	95.20763	9.97500	95.18245				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.25332				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.59000	94.00248	10.59000	93.97613			103,782,000,000,000.00	9,800,000,000	2,450,000,000	
Total NBK16A SPOT									13,782,000,000,000.00	9,800,000,000	2,450,000,000	
Total For NBK16A									13,782,000,000,000.00	9,800,000,000	2,450,000,000	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.76004				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			10.77000	98.72500	10.77000	98.69671				0.00	0	1,050,000,000
Total NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.33964				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			9.71500	100.86271	9.71500	100.83657				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	101.35618				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			10.12500	100.33327	10.12500	100.30620				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	101.05535				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			10.84000	99.85326	10.84000	99.82446				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.55852			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			11.04000	105.54292	11.04000	98.76904			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.60239			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.60741			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	100.62307			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	100.65253			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.66594			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.12372			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.18943			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			7.25500	99.92055	7.25500	99.90072		7,255,000,000,000.00	1,000,000,000	2,180,000,000	
Total NBK2A SPOT								7,255,000,000,000.00	1,000,000,000	2,180,000,000	
Total For NBK2A								7,255,000,000,000.00	1,000,000,000	2,180,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	99.90853		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			9.33000	106.80170	9.33000	106.77495		63,478,521,000,000.00	6,803,700,000	3,610,000,000	
Total NBK3A SPOT								63,478,521,000,000.00	6,803,700,000	3,610,000,000	
Total For NBK3A								63,478,521,000,000.00	6,803,700,000	3,610,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			11.16500	38.05118	11.16500	38.04015			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	101.17731			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			8.04000	105.04414	8.04000	105.02165		20,100,000,000,000.00	2,500,000,000	500,000,000	
Total NBK9A SPOT								20,100,000,000,000.00	2,500,000,000	500,000,000	
Total For NBK9A								20,100,000,000,000.00	2,500,000,000	500,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.60373			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	98.50321			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.17146			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	100.98966			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	100.95148			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	95.03193			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	100.54435			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	99.77547			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	99.79837				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	101.93759				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	99.79450				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	99.78258				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	99.78273				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.84768				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	99.75049				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			10.33500	99.92113	10.33500	101.53094				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	99.75198				0.00	0	1,300,000,000
Total NCLN84 SPOT										0.00	0	1,300,000,000
Total For NCLN84										0.00	0	1,300,000,000
NCLN8 On 20/03/2024 Spot Bond			10.37000	98.80207	10.37000	100.41509				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	99.75049				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	99.77508				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.70916				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	99.74808				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	99.74509				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.17009				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.33641				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	99.75139				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			7.85500	99.87104	7.85500	99.84958				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.12391				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.96117				0.00	147,200,000	73,600,000
Total NED14 SPOT										0.00	147,200,000	73,600,000
Total For NED14										0.00	147,200,000	73,600,000
NED15 On 08/04/2024 Spot Bond			10.46000	101.38651	10.46000	104.51270				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	98.73969				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	103.44243				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.34082			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	101.88220			0.00	2,200,000,000	550,000,000
Total NED19 SPOT									0.00	2,200,000,000	550,000,000
Total For NED19									0.00	2,200,000,000	550,000,000
NED20 On 01/07/2025 Spot Bond			11.63500	101.36168	11.63500	100.91593			0.00	0	2,030,000,000
Total NED20 SPOT									0.00	0	2,030,000,000
Total For NED20									0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.19820			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	119.75590	9.44500	119.72587			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 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500			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			2.22000	173.88427	2.22000	173.84849			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			2.59000	98.99227	2.59000	112.81074			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	190.08644	3.45000	190.04692			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			2.98000	109.18444	2.98000	109.15978			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			3.23000	151.23792	3.23000	143.51327			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			3.14000	155.41573	3.14000	155.37881			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			9.13500	102.05444	9.13500	102.02966			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.76500	103.06130	9.76500	103.03429			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.84549			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.33831			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	100.34984			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.34295			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	100.36316			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.96500	103.06079	9.96500	103.78982			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.35673			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	100.35214			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.00000	0.00000	100.38279			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			10.16500	103.06035	10.16500	103.03223			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.36133			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.36363			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.40249			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.44823			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.42039			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.37051			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			9.05000	112.17949	9.05000	112.15236			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			9.82500	116.66425	9.82500	116.63385			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.11500	177.09393	2.11500	177.05798			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			10.84000	113.19264	10.84000	113.16000		54,633,600,000,000.00	5,040,000,000	2,520,000,000	
Total NRA028 SPOT								54,633,600,000,000.00	5,040,000,000	2,520,000,000	
Total For NRA028								54,633,600,000,000.00	5,040,000,000	2,520,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.03837			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.72297			0.00	0	230,000,000
Total NTC16 SPOT									0.00	0	230,000,000
Total For NTC16									0.00	0	230,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.15566			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.15446			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	101.01363			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	100.32107			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.39262			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.91284	100.00000	16.87187			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	92.15342	100.00000	91.92475			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			7.34500	103.50191	7.34500	103.48128		38,194,000,000,000.00	5,200,000,000	3,014,400,000	
Total OML01 SPOT								38,194,000,000,000.00	5,200,000,000	3,014,400,000	
Total For OML01								38,194,000,000,000.00	5,200,000,000	3,014,400,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.29429			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.28500	99.21401	10.28500	99.18697			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	99.93512			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2025 Spot Bond			10.45500	95.66496	10.45500	97.31202			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			11.01500	95.30659	11.01500	96.57962		33,045,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								33,045,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								33,045,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.59000	95.35685	11.59000	96.13456		23,180,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								23,180,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								23,180,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	56.69066	100.00000	56.55332		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	101.14000		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	112.56500	10.00000	112.53500		0.00	0	0	
Total PMM12/JIBAR SPOT								0.00	0	0	
Total For PMM12/JIBAR								0.00	0	0	
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	100.00988		0.00	0	0	
Total PMM17 SPOT								0.00	0	0	
Total For PMM17								0.00	0	0	
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.72203		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	100.57534		0.00	0	0	
Total PMM19 SPOT								0.00	0	0	
Total For PMM19								0.00	0	0	
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	100.15527		0.00	0	0	
Total PMM20 SPOT								0.00	0	0	
Total For PMM20								0.00	0	0	
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	100.16815		0.00	0	0	
Total PMM21 SPOT								0.00	0	0	
Total For PMM21								0.00	0	0	
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.55797		0.00	0	0	
Total PPC001 SPOT								0.00	0	0	
Total For PPC001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.97071			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	101.05402			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			10.02500	102.11801	10.02500	101.18745			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			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	100.94034			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	100.95131			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	100.97567			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.08038			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.10471			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.86048			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			8.41000	42.88999	8.41000	42.88034			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			6.35500	99.93040	6.35500	99.91302		4,448,500,000,000.00	700,000,000	3,700,000,000	
Total R158 SPOT								4,448,500,000,000.00	700,000,000	3,700,000,000	
Total For R158								4,448,500,000,000.00	700,000,000	3,700,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R158P On 15/09/2015 Spot Bond			6.87000	99.92477	6.87000	99.90598			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			6.97000	106.12478	6.97000	106.10503		040,490,733,101,000.00	292,753,333,300	170,553,333,300	
Total R159 SPOT								10,490,733,101,000.00	292,753,333,300	170,553,333,300	
Total For R159								10,490,733,101,000.00	292,753,333,300	170,553,333,300	
R159P On 15/09/2016 Spot Bond			6.80000	93.46376	6.80000	93.44678			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.49000	116.72979	8.59000	115.92052		191,138,888,947,000.00	1,498,367,360,300	1,824,102,668,400	
Total R186 SPOT								11,138,888,947,000.00	498,367,360,300	324,102,668,400	
Total For R186								11,138,888,947,000.00	498,367,360,300	324,102,668,400	
R187P On 21/12/2026 Spot Bond			8.33000	39.84181	8.33000	39.83293			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			8.25000	37.06729	8.25000	37.05910			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.76000	290.09313	1.71000	291.02643		43,048,896,000,000.00	24,459,600,000	16,758,030,500	
Total R197 SPOT								13,048,896,000,000.00	24,459,600,000	16,758,030,500	
Total For R197								13,048,896,000,000.00	24,459,600,000	16,758,030,500	
R202 On 07/12/2033 Spot Bond			1.88000	236.27854	1.86000	236.89446		268,012,628,920,000.00	142,559,909,000	215,708,115,200	
Total R202 SPOT								18,012,628,920,000.00	142,559,909,000	215,708,115,200	
Total For R202								18,012,628,920,000.00	142,559,909,000	215,708,115,200	
R2023 On 28/02/2023 Spot Bond			8.34000	96.99926	8.43500	96.46914		600,814,913,096,000.00	551,656,464,400	462,360,268,700	
Total R2023 SPOT								10,814,913,096,000.00	551,656,464,400	462,360,268,700	
Total For R2023								10,814,913,096,000.00	551,656,464,400	462,360,268,700	
R203 On 15/09/2017 Spot Bond			7.39000	101.49205	7.48500	101.29572		938,437,346,000,000.00	3,239,301,400,000	1,734,438,740,000	
Total R203 SPOT								18,437,346,000,000.00	239,301,400,000	734,438,740,000	
Total For R203								18,437,346,000,000.00	239,301,400,000	734,438,740,000	
R2030 On 31/01/2030 Spot Bond			8.99000	92.99326	8.99000	92.97104		420,012,348,232,000.00	1,047,832,296,800	604,816,200,500	
Total R2030 SPOT								10,012,348,232,000.00	047,832,296,800	504,816,200,500	
Total For R2030								10,012,348,232,000.00	047,832,296,800	504,816,200,500	
R2032 On 31/03/2032 Spot Bond			9.07000	96.72979	9.07000	96.70636		622,434,952,000,000.00	619,893,600,000	440,952,807,500	
Total R2032 SPOT								12,434,952,000,000.00	619,893,600,000	440,952,807,500	
Total For R2032								12,434,952,000,000.00	619,893,600,000	440,952,807,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 28/02/2035 Spot Bond			9.15000	97.78510	9.15000	97.76093			729,346,429,670,000.00	188,999,609,800	169,999,609,800
Total R2035 SPOT									29,346,429,670,000.00	188,999,609,800	169,999,609,800
Total For R2035									29,346,429,670,000.00	188,999,609,800	169,999,609,800
R2037 On 31/01/2037 Spot Bond			9.16000	94.80937	9.16000	94.78629			039,597,769,080,000.00	1,205,196,263,000	595,206,410,700
Total R2037 SPOT									19,597,769,080,000.00	205,196,263,000	595,206,410,700
Total For R2037									19,597,769,080,000.00	205,196,263,000	595,206,410,700
R204 On 21/12/2018 Spot Bond			7.73500	102.52773	7.83000	102.23489			748,664,640,986,000.00	1,518,896,527,600	516,999,669,500
Total R204 SPOT									18,664,640,986,000.00	518,896,527,600	516,999,669,500
Total For R204									18,664,640,986,000.00	518,896,527,600	516,999,669,500
R2040 On 31/01/2040 Spot Bond			100.00000	9.00000	100.00000	0.00000			220,000,000,000,000.00	22,200,000,000	11,100,000,000
Total R2040 SPOT									20,000,000,000,000.00	22,200,000,000	11,100,000,000
Total For R2040									20,000,000,000,000.00	22,200,000,000	11,100,000,000
R2044 On 31/01/2044 Spot Bond			9.20500	96.42260	9.20500	96.39903			143,081,356,000,000.00	1,319,183,200,000	624,295,731,300
Total R2044 SPOT									13,081,356,000,000.00	319,183,200,000	624,295,731,300
Total For R2044									13,081,356,000,000.00	319,183,200,000	624,295,731,300
R2048 On 28/02/2048 Spot Bond			9.18500	95.78082	9.18500	95.75706			884,320,267,667,500.00	531,771,395,500	661,117,017,000
Total R2048 SPOT									14,320,267,667,500.00	531,771,395,500	661,117,017,000
Total For R2048									14,320,267,667,500.00	531,771,395,500	661,117,017,000
R207 On 15/01/2020 Spot Bond			7.99000	98.45655	8.08500	98.09869			948,283,425,615,000.00	1,370,248,238,500	604,350,938,500
Total R207 SPOT									18,283,425,615,000.00	370,248,238,500	604,350,938,500
Total For R207									18,283,425,615,000.00	370,248,238,500	604,350,938,500
R208 On 31/03/2021 Spot Bond			8.13000	96.94950	8.22500	96.52707			171,921,280,683,000.00	1,128,157,599,100	692,121,953,000
Total R208 SPOT									11,921,280,683,000.00	128,157,599,100	692,121,953,000
Total For R208									11,921,280,683,000.00	128,157,599,100	692,121,953,000
R209 On 31/03/2036 Spot Bond			8.99000	77.31722	9.10000	76.48611			210,591,890,000,000.00	1,580,711,000,000	812,351,403,800
Total R209 SPOT									10,591,890,000,000.00	580,711,000,000	312,351,403,800
Total For R209									10,591,890,000,000.00	580,711,000,000	312,351,403,800
R210 On 31/03/2028 Spot Bond			1.79500	179.13877	1.74000	180.15888			33,387,718,000,000.00	18,600,400,000	48,730,457,300
Total R210 SPOT									13,387,718,000,000.00	18,600,400,000	48,730,457,300
Total For R210									13,387,718,000,000.00	18,600,400,000	48,730,457,300
R211 On 31/01/2017 Spot Bond			1.02000	134.47862	1.02000	134.45534			73,088,065,728,000.00	71,654,966,400	55,227,697,600
Total R211 SPOT									13,088,065,728,000.00	71,654,966,400	55,227,697,600
Total For R211									13,088,065,728,000.00	71,654,966,400	55,227,697,600
R212 On 31/01/2022 Spot Bond			1.72000	139.69584	1.67000	140.07847			535,164,928,000,000.00	311,142,400,000	177,024,996,800
Total R212 SPOT									15,164,928,000,000.00	311,142,400,000	177,024,996,800
Total For R212									15,164,928,000,000.00	311,142,400,000	177,024,996,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			8.91500	84.30049	9.01500	83.54983			695,518,389,029,500.00	1,087,551,137,300	585,030,876,800
Total R213 SPOT									15,518,389,029,500.00	087,551,137,300	585,030,876,800
Total For R213									15,518,389,029,500.00	087,551,137,300	585,030,876,800
R214 On 28/02/2041 Spot Bond			9.13000	74.35182	9.13000	74.33349			587,283,807,000,000.00	1,269,143,900,000	916,984,804,600
Total R214 SPOT									17,283,807,000,000.00	269,143,900,000	916,984,804,600
Total For R214									17,283,807,000,000.00	269,143,900,000	916,984,804,600
R228C On 15/09/2015 Spot Bond			6.87000	99.92477	6.87000	99.90598			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			6.79000	96.64631	6.79000	96.62877			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.80000	93.46376	6.80000	93.44678			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			6.81000	98.15044	6.81000	98.13247			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			6.79000	94.95066	6.79000	94.93334			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			6.85000	91.76497	6.85000	91.74808			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			7.46000	87.80294	7.46000	87.78537			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			7.51000	84.55285	7.51000	84.53582			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			7.83500	80.78781	7.83500	80.77085			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			7.81500	77.79129	7.81500	77.77500			0.00	0	0
Total R334C SPOT									0.00	0	0
Total For R334C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R335C On 21/06/2019 Spot Bond			7.79500	74.92034	7.79500	74.90469				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			7.78500	72.13954	7.78500	72.12449				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			8.04500	68.61225	8.04500	68.59746				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			8.02500	66.02599	8.02500	66.01180				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			8.14500	63.05742	8.14500	63.04367				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			8.11500	60.69962	8.11500	60.68643				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			8.08500	58.44684	8.08500	58.43418				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			8.05500	56.29391	8.05500	56.28177				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			8.01500	54.27651	8.01500	54.26486				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			7.97500	52.35157	7.97500	52.34038				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			8.53000	48.04341	8.53000	48.03244				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			8.49000	46.24246	8.49000	46.23195				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R347C On 21/06/2025 Spot Bond			8.45000	44.52613	8.45000	44.51606			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			8.41000	42.88999	8.41000	42.88034			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			8.37000	41.32986	8.37000	41.32061			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			8.33000	39.84181	8.33000	39.83293			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.29000	38.42212	8.29000	38.41360			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			8.25000	37.06729	8.25000	37.05910			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.70396			0.00	0	0
Total RCSB03 SPOT									0.00	0	0
Total For RCSB03									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.49168			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.33423			0.00	0	192,600,000
Total RCSB06 SPOT									0.00	0	192,600,000
Total For RCSB06									0.00	0	192,600,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	99.99973			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	29.43324	100.00000	29.36193			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	23.61810	100.00000	23.56089			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB3 On 17/03/2017 Spot Bond			100.00000	34.81698	100.00000	34.73264				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	88.09842	100.00000	87.89014				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	38.36355	100.00000	38.26959				0.00	0	0
Total RCSB5U SPOT										0.00	0	0
Total For RCSB5U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	19.75568	100.00000	19.70782				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	28.58167	100.00000	28.50552				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	8.66285	100.00000	8.63777				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	15.78745	100.00000	15.74539				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	12.79071	100.00000	12.75663				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	9.83994	100.00000	9.81372				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.97976				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.79862				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.30599				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.32102				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.31988				0.00	44,000,000	22,000,000
Total RDFC18 SPOT										0.00	44,000,000	22,000,000
Total For RDFC18										0.00	44,000,000	22,000,000
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	103.31849				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.55764				0.00	170,000,000	85,000,000
Total RDFC22 SPOT										0.00	170,000,000	85,000,000
Total For RDFC22										0.00	170,000,000	85,000,000
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	100.30500				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.31733				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	100.88068				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	100.45028				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.39621				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	101.07109				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	99.88725				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.29372				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES011 On 02/03/2018 Spot Bond			100.00000	20.44805	100.00000	20.39797			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	13.01099	100.00000	12.97912			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	9.99661	100.00000	9.97213			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	8.84343	100.00000	8.82177			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.28325			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.79724			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.06737			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.38128			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.27742			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.01422			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.33721			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.09222			0.00	0	14,000,000
Total RES32 SPOT									0.00	0	14,000,000
Total For RES32									0.00	0	14,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	90.54305				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	84.83696				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	95.56873				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	95.01067				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	102.22775				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	85.39279				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	97.51456				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	103.02665	12.35000	102.99311				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.61507	100.00000	15.57723				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	100.39668				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	8.82479	100.00000	8.80317				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP04I On 07/10/2016 Spot Bond			100.00000	38.45673	100.00000	38.36357			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	88.03828	100.00000	87.82816			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	14.04306	100.00000	14.00903			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	41.51376	100.00000	41.41319			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.15665			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	60.24831			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			9.59500	105.47328	9.59500	105.44628		15,352,000,000.00	1,600,000	770,000,000	
Total RW21 SPOT								15,352,000,000.00	1,600,000	770,000,000	
Total For RW21								15,352,000,000.00	1,600,000	770,000,000	
RW23 On 10/12/2023 Spot Bond			9.95500	99.92383	9.95500	99.89731		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			10.27500	102.35663	10.27500	102.32861		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.99259		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			8.17000	106.18243	8.17000	106.15933		380,722,000,000.00	46,600,000	163,300,000	
Total SBK12 SPOT								380,722,000,000.00	46,600,000	163,300,000	
Total For SBK12								380,722,000,000.00	46,600,000	163,300,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.36901			0.00	0	100,000,000
Total SBK13 SPOT									0.00	0	100,000,000
Total For SBK13									0.00	0	100,000,000
SBK14 On 01/12/2017 Spot Bond			9.73500	102.51715	9.73500	102.49052			0.00	0	600,000,000
Total SBK14 SPOT									0.00	0	600,000,000
Total For SBK14									0.00	0	600,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.73032			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	99.22886			0.00	0	300,000,000
Total SBK16 SPOT									0.00	0	300,000,000
Total For SBK16									0.00	0	300,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.87073			0.00	0	7,900,000,000
Total SBK17 SPOT									0.00	0	7,900,000,000
Total For SBK17									0.00	0	7,900,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.79523			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.12600			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.21526			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.16378			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	100.53080			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			12.03500	100.34583	12.03500	101.11083			0.00	0	2,150,000,000
Total SBK23 SPOT									0.00	0	2,150,000,000
Total For SBK23									0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.33000	101.43247	9.33000	101.40721		44,410,800,000,000.00		4,760,000,000	2,380,000,000
Total SBK9 SPOT								14,410,800,000,000.00		4,760,000,000	2,380,000,000
Total For SBK9								14,410,800,000,000.00		4,760,000,000	2,380,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN27 On 15/09/2015 Spot Bond			7.84500	99.91410	7.84500	99.89265				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			8.29000	99.90923	8.29000	99.88657				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			7.60500	99.91672	7.60500	99.89593				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			8.88500	98.76606	8.88500	98.74273				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.75000	99.91514	7.75000	99.89395				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			8.33000	99.90879	8.33000	99.88602				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	99.90174			0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond					100.00000	0.00000	101.50348			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			8.36500	105.15893	8.36500	105.13551				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond					100.00000	0.00000	101.32139			0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond					100.00000	0.00000	101.67610			0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond					100.00000	0.00000	102.82143			0.00	7,600,000,000	3,800,000,000
Total SBS18 SPOT										0.00	7,600,000,000	3,800,000,000
Total For SBS18										0.00	7,600,000,000	3,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			9.98500	103.03576	9.98500	103.00834			9,562,135,250,000.00	957,650,000	957,650,000
Total SBS19 SPOT									9,562,135,250,000.00	957,650,000	957,650,000
Total For SBS19									9,562,135,250,000.00	957,650,000	957,650,000
SBS20 On 15/05/2026 Spot Bond			10.49000	100.43398	10.49000	100.40608			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.56486			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.44165			0.00	71,600,000	35,800,000
Total SBS23 SPOT									0.00	71,600,000	35,800,000
Total For SBS23									0.00	71,600,000	35,800,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.34417			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			9.15000	101.76486	9.15000	101.74013			9,788,670,000,000.00	1,069,800,000	1,354,900,000
Total SBS25 SPOT									9,788,670,000,000.00	1,069,800,000	1,354,900,000
Total For SBS25									9,788,670,000,000.00	1,069,800,000	1,354,900,000
SBS26 On 28/02/2017 Spot Bond			100.00000	30.55797	100.00000	30.49070			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			9.97500	101.46330	9.97500	101.43646			1,129,170,000,000.00	113,200,000	2,626,600,000
Total SBS27 SPOT									1,129,170,000,000.00	113,200,000	2,626,600,000
Total For SBS27									1,129,170,000,000.00	113,200,000	2,626,600,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.74929			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			9.18000	100.61031	9.18000	100.58564			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			10.50000	87.82383	10.50000	87.79940			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	98.84837			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS31 On 27/06/2027 Spot Bond			10.24000	99.33318	10.24000	99.30608			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	99.78955			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	99.78366			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			10.39000	98.11426	10.39000	98.08725		30,131,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								30,131,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								30,131,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.97907			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	100.82661			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			9.47500	95.65924	9.47500	95.63518			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			10.61000	92.17154	10.61000	92.14565		63,660,000,000,000.00	6,000,000,000	1,500,000,000	
Total SBS38 SPOT								63,660,000,000,000.00	6,000,000,000	1,500,000,000	
Total For SBS38								63,660,000,000,000.00	6,000,000,000	1,500,000,000	
SBS39 On 29/01/2030 Spot Bond			11.36500	89.54527	11.36500	89.51838			0.00	0	170,000,000
Total SBS39 SPOT									0.00	0	170,000,000
Total For SBS39									0.00	0	170,000,000
SBS4 On 16/11/2021 Spot Bond			9.99500	96.41564	9.99500	96.39009			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.54000	105.05644	7.54000	105.03531		164,372,000,000,000.00	21,800,000,000	11,230,000,000	
Total SBS9 SPOT								164,372,000,000,000.00	21,800,000,000	11,230,000,000	
Total For SBS9								164,372,000,000,000.00	21,800,000,000	11,230,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.32000	125.15888	2.32000	279.22610			0.00	0	190,000,000
Total SBSI11 SPOT									0.00	0	190,000,000
Total For SBSI11									0.00	0	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12 On 31/01/2017 Spot Bond			1.63000	132.10083	1.63000	133.34346			0.00	0	160,000,000
Total SBSI12 SPOT									0.00	0	160,000,000
Total For SBSI12									0.00	0	160,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	24.24149	100.00000	24.18276			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.21263			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	40.56453	100.00000	40.46626			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				170.37166	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			2.29000	117.83455	2.29000	132.15460			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	102.85377	6.50000	102.83580			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	100.96097			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.97327				0.00	64,600,000	32,300,000
Total SHS04 SPOT										0.00	64,600,000	32,300,000
Total For SHS04										0.00	64,600,000	32,300,000
SHS05 On 29/06/2017 Spot Bond			8.98500	101.36373	8.98500	101.33939				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	101.02823				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.42781				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.59867				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	34.64794	100.00000	34.56401				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	112.56500	10.00000	112.53500				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	99.91897				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	100.20867				0.00	0	1,500,000,000
Total SHS14 SPOT										0.00	0	1,500,000,000
Total For SHS14										0.00	0	1,500,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	61.26597	100.00000	61.11755				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	47.60220	100.00000	47.48688				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	39.42890	100.00000	39.33338				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS19 On 10/09/2017 Spot Bond			9.82500	100.62167	9.82500	100.59516			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.17206			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.39073			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	101.56032			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.61995			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			10.12500	100.85866	10.12500	100.83145		18,225,000,000.00	1,800,000	1,800,000	
Total SHS25 SPOT								18,225,000,000.00	1,800,000	1,800,000	
Total For SHS25								18,225,000,000.00	1,800,000	1,800,000	
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.58114			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			8.22000	101.93773	8.22000	101.91541		25,400,896,548,000.00	3,090,133,400	1,545,066,700	
Total SLI2 SPOT								25,400,896,548,000.00	3,090,133,400	1,545,066,700	
Total For SLI2								25,400,896,548,000.00	3,090,133,400	1,545,066,700	
SLI3 On 15/08/2018 Spot Bond			9.48000	98.67218	9.48000	98.64735			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			8.88500	98.76606	8.88500	98.74273		83,519,000,000,000.00	9,400,000,000	4,700,000,000	
Total SNT01 SPOT								83,519,000,000,000.00	9,400,000,000	4,700,000,000	
Total For SNT01								83,519,000,000,000.00	9,400,000,000	4,700,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.42590			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.78529			0.00	0	1,370,000,000
Total SPDA4 SPOT									0.00	0	1,370,000,000
Total For SPDA4									0.00	0	1,370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.40746			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.41809			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.43486			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			8.58500	102.73585	8.58500	102.71226			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.26431			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.17046			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.90000	96.57965	9.90000	96.55416		17,890,290,000,000.00	1,807,100,000	1,160,000,000	
Total SSA06 SPOT								17,890,290,000,000.00	1,807,100,000	1,160,000,000	
Total For SSA06								17,890,290,000,000.00	1,807,100,000	1,160,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.20645			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.72849			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.02019			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.79500	90.21119	9.79500	90.18762			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.79500	90.21119	9.79500	90.18762			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN007 On 15/01/2020 Spot Bond			9.50500	93.25171	9.50500	93.22819			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	99.83028			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			8.36500	99.70333	8.36500	99.68113			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.48000	113.45660	2.48000	113.86508			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN012 On 21/12/2018 Spot Bond			9.14000	98.60452	9.14000	98.58044			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN015 On 26/08/2018 Spot Bond			8.50000	102.80467	8.50000	100.34343			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN017 On 21/12/2026 Spot Bond			10.63000	101.47629	10.63000	101.44759			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN018 On 02/09/2016 Spot Bond				100.00000	0.00000	100.16406			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.88500	71.44201	10.88500	71.42110			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN024 On 21/01/2019 Spot Bond				100.00000	0.00000	101.09696			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN026 On 16/01/2019 Spot Bond				100.00000	0.00000	101.12947			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	101.72052			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02I On 16/10/2019 Spot Bond				100.00000	0.00000	101.26239				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02I On 07/12/2023 Spot Bond				100.00000	0.00000	99.53125				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03I On 24/05/2017 Spot Bond				100.00000	0.00000	100.36928				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03I 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
SSN03I On 17/03/2020 Spot Bond				100.00000	0.00000	99.84108				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03I On 02/06/2020 Spot Bond				100.00000	0.00000	100.18312				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY124E On 08/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124E On 10/09/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.89433				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY125I On 20/10/2015 Spot Bond				100.00000	0.00000	99.28757				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	99.14458				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125E On 28/10/2015 Spot Bond				100.00000	0.00000	99.12591				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY125€ On 03/11/2015 Spot Bond				100.00000	0.00000	99.01647				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				100.00000	0.00000	98.78656				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY125€ On 17/11/2015 Spot Bond				100.00000	0.00000	98.76541				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125€ On 17/11/2015 Spot Bond				100.00000	0.00000	98.76661				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY126C On 18/11/2015 Spot Bond				100.00000	0.00000	98.74532				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.00000	0.00000	100.28348				0.00	0	0
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1263 On 08/12/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648			890,000,000,000,000.00	118,900,000,000	50,700,000,000	
Total SY1263 SPOT									10,000,000,000,000.00	118,900,000,000	50,700,000,000	
Total For SY1263									10,000,000,000,000.00	118,900,000,000	50,700,000,000	
SZ18 On 30/09/2015 Spot Bond			6.81500	99.64651	6.81500	99.62797			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			9.24000	102.47351	9.24000	102.44822			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.41543			0.00	0	0	
Total T12A10 SPOT									0.00	0	0	
Total For T12A10									0.00	0	0	
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.44483			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			9.73500	93.59601	9.73500	98.21554			0.00	0	0	
Total T12A12 SPOT									0.00	0	0	
Total For T12A12									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TF108L On 22/02/2016 Spot Bond			100.00000	84.87690	100.00000	84.68443				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	100.99388				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.75432				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	99.74769				0.00	0	1,500,000,000
Total TFS117 SPOT										0.00	0	1,500,000,000
Total For TFS117										0.00	0	1,500,000,000
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	99.79990				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	99.78957				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	95.64075	100.00000	95.49406				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.85389				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	100.85981				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.34730				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	101.38138				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.87000	101.73927	7.87000	101.71793				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.04599				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.07402				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	101.15453	7.83000	101.13342				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.03057				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.06562				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.08259				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.03057				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	101.06562				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	87.79354	7.16000	101.03763				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	101.13426				0.00	0	300,000,000
Total TH10B1 SPOT										0.00	0	300,000,000
Total For TH10B1										0.00	0	300,000,000
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.12866				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	101.26295				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.26522			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	101.79184			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	101.72943			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.02916			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.07402			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.28527	8.73000	101.26175			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79242			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.06562			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.30000	90.51590	9.30000	98.48177			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.63336			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.08439			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.13706			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.12166				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.13527				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.26015				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.27510				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.22568				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	101.69474				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	101.70028				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	101.69794				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.41012				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.42340				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.68500	100.61572	9.68500	98.83178				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.41543				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.43402				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.59500	97.08038	9.59500	97.05567				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.42327				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	100.44483				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/02/2048 Spot Bond			9.70500	86.59524	9.70500	95.95786				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.45786				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	100.45786				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.46906				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.46906				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50016				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50016				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.51208				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	100.51154				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.67061				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.67061				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.86688				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	100.68289				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.26208				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.26969				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	100.28211				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.83500	98.78161	9.83500	95.28078				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.29761				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.32167				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.31137				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	101.08581				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A(On 18/04/2036 Spot Bond			101.06155	6.60150	101.06155	6.58536				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	101.21717				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A(On 18/01/2016 Spot Bond				100.00000	0.00000	101.06460				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	101.36586				0.00	3,840,000,000	960,000,000
Total THE9A3 SPOT										0.00	3,840,000,000	960,000,000
Total For THE9A3										0.00	3,840,000,000	960,000,000
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	101.06460				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	101.07874				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	101.08581				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.05612				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.07874				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.15647				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	101.15647				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	101.15647				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.26946				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.29769				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	101.26240				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.82600				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.86115				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	101.84709				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			9.94500	89.58140	9.94500	89.52408			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500			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			8.53500	104.38617	8.53500	104.36245		518,078,767,500,000.00	60,700,500,000	14,030,500,000	
Total TN17 SPOT								18,078,767,500,000.00	60,700,500,000	14,030,500,000	
Total For TN17								18,078,767,500,000.00	60,700,500,000	14,030,500,000	
TN20 On 17/09/2020 Spot Bond			9.97000	101.88600	9.97000	101.85906		251,282,883,000,000.00	25,203,900,000	10,209,600,000	
Total TN20 SPOT								1,282,883,000,000.00	25,203,900,000	10,209,600,000	
Total For TN20								1,282,883,000,000.00	25,203,900,000	10,209,600,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.66287	100.00000	1.65884		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			10.25500	106.69058	10.25500	106.66159		361,591,300,000,000.00	35,260,000,000	16,630,000,000	
Total TN23 SPOT								1,591,300,000,000.00	35,260,000,000	16,630,000,000	
Total For TN23								1,591,300,000,000.00	35,260,000,000	16,630,000,000	
TN25 On 19/08/2025 Spot Bond			10.39000	95.14531	10.39000	95.11912		268,062,000,000,000.00	25,800,000,000	13,290,000,000	
Total TN25 SPOT								8,062,000,000,000.00	25,800,000,000	13,290,000,000	
Total For TN25								8,062,000,000,000.00	25,800,000,000	13,290,000,000	
TN27 On 14/11/2027 Spot Bond			10.39000	92.71451	10.39000	92.68898		250,609,917,000,000.00	24,120,300,000	11,884,100,000	
Total TN27 SPOT								0,609,917,000,000.00	24,120,300,000	11,884,100,000	
Total For TN27								0,609,917,000,000.00	24,120,300,000	11,884,100,000	
TN30 On 09/10/2030 Spot Bond			10.83000	102.00289	10.83000	101.97351		43,320,000,000,000.00	4,000,000,000	2,000,000,000	
Total TN30 SPOT								13,320,000,000,000.00	4,000,000,000	2,000,000,000	
Total For TN30								13,320,000,000,000.00	4,000,000,000	2,000,000,000	
TN40 On 09/10/2040 Spot Bond			11.05000	102.00180	11.05000	101.97184		0.00	0	0	
Total TN40 SPOT								0.00	0	0	
Total For TN40								0.00	0	0	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.99999		0.00	0	1,070,000,000	
Total TNF16 SPOT								0.00	0	1,070,000,000	
Total For TNF16								0.00	0	1,070,000,000	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.22994		0.00	10,000,000,000	5,000,000,000	
Total TNF18 SPOT								0.00	10,000,000,000	5,000,000,000	
Total For TNF18								0.00	10,000,000,000	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.60125				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.52555				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.71378				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.52619				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.52480				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.54394				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	112.56500	10.00000	112.53500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.40347				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.35735				0.00	0	200,000,000
Total TPDA03 SPOT										0.00	0	200,000,000
Total For TPDA03										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	101.34653				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.64683				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	100.30475	10.00000	100.27701				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	100.29716	9.75000	100.27010				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	10.29784	100.00000	10.27040				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	99.91733				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	99.91241				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	7.59935	100.00000	7.58094				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	8.09547	100.00000	8.07587				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	99.90968				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	8.39314	100.00000	8.37282				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	99.90913				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC2 On 14/06/2024 Spot Bond			100.00000	8.64121	100.00000	8.62028				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	99.89382				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	11.66756	100.00000	11.63929				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	99.85992				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	14.99159	100.00000	14.95527				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	13.89273	100.00000	13.85908				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	1.18294	100.00000	1.17393		500,000,000,000,000.00		5,000,000,000	2,500,000,000	
Total TSE03U SPOT								10,000,000,000,000.00		5,000,000,000	2,500,000,000	
Total For TSE03U								10,000,000,000,000.00		5,000,000,000	2,500,000,000	
TSP17E On 17/09/2015 Spot Bond				100.00000	0.00000	106.83286				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	105.60807				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP17E On 29/10/2015 Spot Bond				100.00000	0.00000	99.07986				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP17E On 26/11/2015 Spot Bond				100.00000	0.00000	98.57367				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18C On 10/12/2015 Spot Bond				100.00000	0.00000	98.28294				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	97.55326				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	97.31745				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	97.00231				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	96.70140				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	96.36524				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	96.09605				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	98.85672				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	95.32887				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	95.01466				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	94.68573				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	97.72697				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP195 On 18/08/2016 Spot Bond				100.00000	0.00000	93.37273			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.79418	100.00000	14.75834			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	101.48518			0.00	0	0
Total TWC090 SPOT									0.00	0	0
Total For TWC090									0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	101.02812			0.00	0	0
Total TWC095 SPOT									0.00	0	0
Total For TWC095									0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.66210			0.00	0	0
Total TWC098 SPOT									0.00	0	0
Total For TWC098									0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	100.30159			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	101.12245			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	101.06814			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	101.06769			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	101.03193			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	101.01383			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	100.85611			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	100.88767				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.00000	0.00000	100.41482				0.00	0	0
Total TWC115 SPOT										0.00	0	0
Total For TWC115										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.00000	0.00000	100.36986				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.37595				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	100.31438				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC11 On 22/09/2015 Spot Bond				100.00000	0.00000	100.30763				0.00	0	0
Total TWC119 SPOT										0.00	0	0
Total For TWC119										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.00000	0.00000	100.27740				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC121 SPOT										0.00	0	0
Total For TWC121										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.00000	0.00000	101.18129				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.00000	0.00000	100.30616				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.00000	0.00000	101.07946				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.00000	0.00000	100.28356				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			9.62500	104.75219	9.62500	104.72513			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR042 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
VJA01U On 20/01/2023 Spot Bond			100.00000	8.21712	100.00000	8.20085			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02U On 20/04/2023 Spot Bond			100.00000	7.47001	100.00000	7.44669			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJB01U On 20/01/2023 Spot Bond			100.00000	8.02856	100.00000	8.01267			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02U On 20/04/2023 Spot Bond			100.00000	7.38518	100.00000	7.36213			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	103.30935			0.00	0	0
Total VKC08 SPOT									0.00	0	0
Total For VKC08									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.53754			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	0.00000	100.83997			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	100.12099			0.00	0	0
Total VKC11 SPOT									0.00	0	0
Total For VKC11									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.65290			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.65379			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.75882			0.00	0	200,000,000
Total VKE04 SPOT									0.00	0	200,000,000
Total For VKE04									0.00	0	200,000,000
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.53098			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.64322			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	100.04273			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.71799	100.00000	7.70271			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	7.15459	100.00000	7.13226			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	7.52943	100.00000	7.51452			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	7.06977	100.00000	7.04770			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00031	100.00000	0.00031			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			7.36000	107.03371	7.36000	107.01270		131,008,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								1,008,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								1,008,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.56000	241.58869	1.56000	241.54338		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			7.97500	104.18135	7.97500	104.15921		48,372,362,500,000.00	6,065,500,000	6,065,500,000	
Total WSP2 SPOT								18,372,362,500,000.00	6,065,500,000	6,065,500,000	
Total For WSP2								18,372,362,500,000.00	6,065,500,000	6,065,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			8.38500	104.49734	8.38500	104.47401				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			8.71000	103.67047	8.71000	103.64645				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			8.92500	102.89838	8.92500	102.87397			58,905,000,000,000.00	6,600,000,000	3,300,000,000	
Total WSP5 SPOT									58,905,000,000,000.00	6,600,000,000	3,300,000,000	
Total For WSP5									58,905,000,000,000.00	6,600,000,000	3,300,000,000	
Z020 On 19/10/2015 Spot Bond			6.23500	99.35506	6.23500	99.33820				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.77500	73.41475	7.77500	73.39953				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	90.34653	100.00000	90.12346				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	49.15270	100.00000	49.05944				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										2.10e+017	254,792,507,900	346,516,031,900
Total for SPOT :										2.10e+017	254,792,507,900	346,516,031,900
Total Futures										2.10e+017	254,792,514,684	346,516,491,087
Total Options										0.00	0	67,407
Grand Total:										2.10e+017	254,792,514,684	346,516,558,494