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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/08/2015 Bond Future			126.76094	126.76094	126.76478	126.76478			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.25945	127.25945	127.26696	127.26696			0.00	0	0
EL28 On 04/02/2016 Bond Future			129.45936	129.45936	129.46920	129.46920			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			1,754.78000	1.75478	1,750,940		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			1,774.78000	1.77478	1,770,940		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			1,764.78000	1.76478	1,760,940		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			266.96000	0.26696	259,450		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Call			256.96000	0.25696	249,450		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			276.96000	0.27696	269,450		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	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
EL28	On	04/02/2016	Bond Future	129.00	Call			469.20000	0.46920	459,360		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.01	Call			459.20000	0.45920	449,360		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	Bond Future	128.99	Call			479.20000	0.47920	469,360		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	06/08/2015	Bond Future			9.73108	84.22545	9.74211	84.14597			538,705,978.20	6,396	6,396
ES33	On	05/11/2015	Bond Future			9.81810	81.79246	9.82938	81.71241			526,825,234.86	6,441	6,441
ES33	On	04/02/2016	Bond Future			9.89993	83.20024	9.91141	83.11996			0.00	0	0
ES33	On	05/05/2016	Bond Future			9.97389	80.90204	9.98570	80.82056			0.00	0	0
Total ES33 Future												1,065,531,213.06	12,837	12,837
ES33	On	06/08/2015	Bond Future	9.61	Put			959.76000	0.95976	880,280		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			1,106.56000	1.10656	1,027,080		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,033.11000	1.03311	953,630		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,220.97000	6.22097	6,140,920		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,141.74000	6.14174	6,061,690		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			6,300.30000	6.30030	6,220,250		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			684.48000	0.68448	764,760		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Call			546.35000	0.54635	626,630		0.00	0	0
ES33	On	04/02/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Call			615.46000	0.61546	695,740		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			29.64000	0.02964	111,120		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			98.51000	0.09851	179,990		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			167.28000	0.16728	248,760		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												1,065,531,213.06	12,837	12,837
I2025	On	06/08/2015	Bond Future			123.11912	123.11912	123.12496	123.12496			0.00	0	38
I2025	On	05/11/2015	Bond Future			125.10919	125.10919	125.11604	125.11604			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2016	Bond Future			127.23243	127.23243	127.24159	127.24159			0.00	0	0
Total I2025 Future												0.00	0	38
I2025	On	06/08/2015	Bond Future	120.99	Call			2,134.96000	2.13496	2,129,120		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			2,124.96000	2.12496	2,119,120		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			2,114.96000	2.11496	2,109,120		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			2,126.04000	2.12604	2,119,190		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			2,116.04000	2.11604	2,109,190		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			2,106.04000	2.10604	2,099,190		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			1,251.59000	1.25159	1,242,430		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			1,241.59000	1.24159	1,232,430		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			1,231.59000	1.23159	1,222,430		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	38
I2038	On	06/08/2015	Bond Future			128.09840	128.09840	127.64779	127.64779			0.00	0	2,640
I2038	On	05/11/2015	Bond Future			130.16900	130.16900	129.71203	129.71203			0.00	0	2,381
I2038	On	04/02/2016	Bond Future			132.37486	132.37486	131.91217	131.91217			0.00	0	0
Total I2038 Future												0.00	0	5,021
I2038	On	06/08/2015	Bond Future	127.99	Put			342.21000	0.34221	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			0.00000	0.00000	98,400		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			352.21000	0.35221	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			0.00000	0.00000	88,400		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			362.21000	0.36221	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Call			0.00000	0.00000	108,400		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			4,277.97000	4.27797	3,821,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			4,287.97000	4.28797	3,831,000		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			4,297.97000	4.29797	3,841,000		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	04/02/2016	Bond Future	130.99	Call			922.17000	0.92217	1,384,860		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			0.00000	0.00000	0,000		0.00	0	0

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I2038	On	04/02/2016	Bond Future	131.00	Call			912.17000	0.91217	1,374,860		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			902.17000	0.90217	1,364,860		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	5,021
I2046	On	06/08/2015	Bond Future			127.12433	127.12433	126.29920	126.29920			0.00	0	5,722
I2046	On	05/11/2015	Bond Future			127.77060	127.77060	126.93519	126.93519			25,554,120.00	200	200
I2046	On	04/02/2016	Bond Future			129.97917	129.97917	129.13165	129.13165			0.00	0	0
Total I2046 Future												25,554,120.00	200	5,922
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			2,690.80000	2.69080	1,865,670		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			2,700.80000	2.70080	1,875,670		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			2,710.80000	2.71080	1,885,670		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			6,054.81000	6.05481	5,219,400		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			6,064.81000	6.06481	5,229,400		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			6,074.81000	6.07481	5,239,400		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			1,131.65000	1.13165	1,979,170		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			1,121.65000	1.12165	1,969,170		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			1,141.65000	1.14165	1,989,170		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												25,554,120.00	200	5,922
I2050	On	06/08/2015	Bond Future			136.23596	136.23596	135.58032	135.58032			0.00	0	2,588
I2050	On	05/11/2015	Bond Future			138.43788	138.43788	137.77294	137.77294			0.00	0	1,773
I2050	On	04/02/2016	Bond Future			139.31110	139.31110	138.63946	138.63946			0.00	0	0
Total I2050 Future												0.00	0	4,361
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			1,409.68000	1.40968	754,040		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			1,419.68000	1.41968	764,040		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			1,429.68000	1.42968	774,040		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/11/2015	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			7,217.06000	7.21706	6,552,120		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			7,227.06000	7.22706	6,562,120		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			7,237.06000	7.23706	6,572,120		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			649.46000	0.64946	1,321,100		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Call			639.46000	0.63946	1,311,100		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Call			629.46000	0.62946	1,301,100		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	4,361
R186	On	06/08/2015	Bond Future			8.24432	117.90085	8.25505	117.81411		9.24	911,255,669.65	7,729	24,592
R186	On	05/11/2015	Bond Future			8.30344	119.79688	8.31445	119.70971		9.37	1,016,117,136.16	8,482	17,806
R186	On	04/02/2016	Bond Future			8.35186	116.55938	8.36308	116.47231		9.18	0.00	0	6,262
R186	On	05/05/2016	Bond Future			8.39171	118.65100	8.40332	118.56266		9.18	0.00	0	0
R186	On	04/08/2016	Bond Future			8.43355	115.50631	8.44585	115.41462			0.00	0	0
Total R186 Future												1,927,372,805.81	16,211	48,660
R186	On	06/08/2015	Bond Future	8.46	Put			84.26000	0.08426	16,580	9.37	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,751.20000	1.75120	1,608,650	9.17	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,369.06000	3.36906	3,451,760	9.51	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Put			4.11000	0.00411	0,070	9.51	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,054.67000	5.05467	5,141,340	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			0.07000	0.00007	0,000	9.64	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			1,724.06000	1.72406	1,743,120	9.37	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,204.55000	2.20455	2,088,030	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,008.78000	2.00878	2,050,200	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			52.64000	0.05264	7,320	9.39	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,377.75000	2.37775	2,439,000	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			27.86000	0.02786	2,370	9.42	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			78.32000	0.07832	22,510	9.17	0.00	0	75
R186	On	06/08/2015	Bond Future	8.01	Put			2,050.19000	2.05019	1,926,040	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,021.51000	1.02151	957,650	9.30	0.00	0	20
R186	On	06/08/2015	Bond Future	8.35	Put			257.85000	0.25785	107,250	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			1,654.80000	1.65480	1,667,380	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			94.27000	0.09427	20,110	9.36	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			35.97000	0.03597	6,190	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			4,180.57000	4.18057	4,093,300	9.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.85	Call			3.85000	0.00385	0,130	9.10	0.00	0	20
R186	On	06/08/2015	Bond Future	7.85	Put			3,340.18000	3.34018	3,249,720	9.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			41.25000	0.04125	7,790	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,127.02000	2.12702	2,006,820	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			47.16000	0.04716	9,750	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.65	Call			0.05000	0.00005	0,000	9.02	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			5,031.91000	5.03191	4,945,120	9.02	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			0.53000	0.00053	0,000	9.06	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			5,850.57000	5.85057	5,898,340	9.73	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			594.88000	0.59488	555,480	9.73	0.00	0	2,600
R186	On	05/11/2015	Bond Future	7.73	Call			654.89000	0.65489	647,930	9.11	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,408.78000	5.40878	5,314,650	9.11	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			4,955.65000	4.95565	4,995,000	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			821.50000	0.82150	773,680	9.62	0.00	0	843
R186	On	05/11/2015	Bond Future	7.75	Call			689.55000	0.68955	682,730	9.12	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			5,276.42000	5.27642	5,182,430	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			905.19000	0.90519	899,580	9.16	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,579.03000	4.57903	4,486,250	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Call			2,864.22000	2.86422	2,880,300	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,798.29000	1.79829	1,727,200	9.35	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.50	Call			3,093.60000	3.09360	3,112,510	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,637.87000	1.63787	1,569,610	9.37	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,336.20000	3.33620	3,357,950	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,492.48000	1.49248	1,427,060	9.41	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.25	Call			2,042.65000	2.04265	2,048,650	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,554.22000	2.55422	2,473,050	9.28	0.00	0	8,690
R186	On	05/11/2015	Bond Future	8.26	Call			2,080.06000	2.08006	2,086,500	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,512.05000	2.51205	2,431,320	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,433.81000	2.43381	2,444,560	9.32	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,152.95000	2.15295	2,076,530	9.32	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.22	Call			1,933.35000	1.93335	1,938,040	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,684.09000	2.68409	2,601,610	9.27	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,005.89000	2.00589	2,011,450	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,597.11000	2.59711	2,515,500	9.28	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,783.28000	7.78328	7,696,530	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			746.50000	0.74650	746,920	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,713.61000	7.71361	7,626,960	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			761.76000	0.76176	762,280	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,644.93000	7.64493	7,558,380	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			732.15000	0.73215	732,470	8.86	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,582.14000	3.58214	3,606,000	9.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2016	Bond Future	8.35	Put			3,988.59000	3.98859	3,924,110	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,340.91000	1.34091	1,347,430	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,004.43000	8.00443	7,922,610	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,508.71000	3.50871	3,532,010	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,068.12000	4.06812	4,003,080	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,545.31000	3.54531	3,568,890	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,028.21000	4.02821	3,963,450	9.13	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			476.60000	0.47660	568,290		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			328.30000	0.32830	419,990		0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			402.48000	0.40248	494,170		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	63,382
Total For R186												1,927,372,805.81	16,211	112,042
R197	On	06/08/2015	Bond Future			293.56592	293.56592	293.57971	293.57971			0.00	0	929
R197	On	05/11/2015	Bond Future			298.31096	298.31096	298.32705	298.32705			0.00	0	0
R197	On	04/02/2016	Bond Future			297.15866	297.15866	297.19046	297.19046			0.00	0	0
Total R197 Future												0.00	0	929
R197	On	06/08/2015	Bond Future	288.00	Call			5,579.71000	5.57971	5,565,920		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Call			5,569.71000	5.56971	5,555,920		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			5,589.71000	5.58971	5,575,920		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			3,337.05000	3.33705	3,320,960		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			3,327.05000	3.32705	3,310,960		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			3,317.05000	3.31705	3,300,960		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			190.46000	0.19046	158,660		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			180.46000	0.18046	148,660		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			200.46000	0.20046	168,660		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	929
R202	On	06/08/2015	Bond Future			238.56866	238.56866	238.57808	238.57808			126,441,389.80	530	50,470

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/11/2015	Bond Future			242.42480	242.42480	242.43632	242.43632			0.00	0	2,504
R202	On	04/02/2016	Bond Future			243.26407	243.26407	243.28532	243.28532			0.00	0	0
Total R202 Future												126,441,389.80	530	52,974
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			1,421.92000	1.42192	1,431,340		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			1,431.92000	1.43192	1,441,340		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			1,411.92000	1.41192	1,421,340		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			3,553.68000	3.55368	3,565,200		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			3,563.68000	3.56368	3,575,200		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			3,573.68000	3.57368	3,585,200		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,295.32000	3.29532	3,274,070		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			3,285.32000	3.28532	3,264,070		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			3,275.32000	3.27532	3,254,070		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												126,441,389.80	530	52,974
R2023	On	06/08/2015	Bond Future			8.13000	101.35419	8.14085	101.29466		7.09	1,029,049,091.07	10,153	7,615
R2023	On	05/11/2015	Bond Future			8.20093	99.06001	8.21212	99.00036		7.39	1,200,805,441.22	12,122	17,279
R2023	On	04/02/2016	Bond Future			8.26205	100.76474	8.27352	100.70538		7.00	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.30593	98.64309	8.31789	98.58294		7.00	0.00	0	0
Total R2023 Future												2,229,854,532.29	22,275	25,944
R2023	On	06/08/2015	Bond Future	9.07	Put			0.00000	0.00000	0,000	7.48	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Put			157.28000	0.15728	62,130	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			739.07000	0.73907	708,930	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			142.75000	0.14275	53,080	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			780.08000	0.78008	755,420	7.10	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			129.36000	0.12936	45,170	7.10	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			4,933.07000	4.93307	4,992,600	7.48	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Call			699.15000	0.69915	663,530	7.09	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			997.82000	0.99782	998,750	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,136.50000	2.13650	2,077,780	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,018.76000	1.01876	1,019,930	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,103.38000	2.10338	2,044,900	7.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	7.99	Call			977.17000	0.97717	977,870	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,169.94000	2.16994	2,110,990	7.32	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,774.36000	2.77436	2,723,420	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,357.53000	1.35753	1,365,580	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,838.10000	2.83810	2,786,790	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,378.24000	1.37824	1,386,480	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,806.11000	2.80611	2,754,990	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,399.15000	1.39915	1,407,570	6.93	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,269.22000	2.26922	2,286,000	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,560.78000	2.56078	2,517,410	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,219.14000	2.21914	2,235,540	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,611.67000	2.61167	2,567,920	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,243.59000	2.24359	2,260,180	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,585.62000	2.58562	2,542,060	7.00	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												2,229,854,532.29	22,275	26,855
R203	On	06/08/2015	Bond Future			7.25727	105.24716	7.26853	105.22538		2.33	292,376,610.48	2,778	16,356
R203	On	05/11/2015	Bond Future			7.35444	102.77347	7.36682	102.75223		2.04	285,504,699.66	2,778	6,781
R203	On	04/02/2016	Bond Future			7.42385	104.54230	7.43738	104.52210		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.44991	102.24776	7.46590	102.22744		1.51	0.00	0	0
Total R203 Future												577,881,310.14	5,556	23,137
R203	On	06/08/2015	Bond Future	6.74	Call			0.03000	0.00003	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,028.65000	1.02865	1,006,840	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			0.04000	0.00004	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			1,009.07000	1.00907	987,250	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			0.05000	0.00005	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			989.50000	0.98950	967,670	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,097.34000	1.09734	1,119,100	2.38	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			0.02000	0.00002	0,000	2.38	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			3.95000	0.00395	3,720	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,367.62000	2.36762	2,346,150	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			3.57000	0.00357	3,360	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,402.62000	2.40262	2,381,170	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			3.76000	0.00376	3,530	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,385.12000	2.38512	2,363,650	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			326.60000	0.32660	331,430	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			591.87000	0.59187	576,500	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			314.06000	0.31406	318,700	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			609.30000	0.60930	593,740	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			320.29000	0.32029	325,030	1.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.25	Put			600.54000	0.60054	585,080	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			411.48000	0.41148	417,350	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			673.62000	0.67362	659,170	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			400.17000	0.40017	405,900	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			687.82000	0.68782	673,230	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			405.80000	0.40580	411,600	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			680.69000	0.68069	666,170	1.49	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												577,881,310.14	5,556	28,137
R2030	On	06/08/2015	Bond Future			8.62921	95.11201	8.63993	95.02762			0.00	0	6,073
R2030	On	05/11/2015	Bond Future			8.68778	96.64148	8.69872	96.55663			434,500,094.08	4,496	5,696
R2030	On	04/02/2016	Bond Future			8.73883	94.29759	8.74996	94.21251			0.00	0	400
Total R2030 Future												434,500,094.08	4,496	12,169
R2030	On	06/08/2015	Bond Future	7.76	Put			7,293.39000	7.29339	7,209,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			7,468.13000	7.46813	7,383,740		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			7,380.71000	7.38071	7,296,320		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.50	Put			1,558.22000	1.55822	1,473,370		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.51	Put			1,478.95000	1.47895	1,394,100		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/11/2015	Bond Future	8.49	Put			1,637.58000	1.63758	1,552,730		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	8,950		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			76.13000	0.07613	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.31000	0.00031	85,390		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			76.65000	0.07665	161,730		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												434,500,094.08	4,496	12,169
R2032	On	06/08/2015	Bond Future			8.71434	98.96419	8.72507	98.87366			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.77379	96.40051	8.78475	96.30934			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.82484	98.05995	8.83598	97.96848			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.86933	95.66200	8.88078	95.56914			0.00	0	0
Total R2032 Future												0.00	0	3,158
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,925.27000	1.92527	1,834,740		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			1,838.54000	1.83854	1,748,010		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			2,012.11000	2.01211	1,921,580		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			6,861.72000	6.86172	6,770,550		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Put			6,769.86000	6.76986	6,678,690		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	7.99	Put			6,953.70000	6.95370	6,862,530		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			1,041.91000	1.04191	950,440		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,208.85000	1.20885	1,117,380		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			1,125.33000	1.12533	1,033,860		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,038.88000	1.03888	1,131,740		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			879.18000	0.87918	972,040		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Call			959.08000	0.95908	1,051,940		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	3,158
R2037	On	06/08/2015	Bond Future			8.84399	96.98890	8.85467	96.88968			0.00	0	4,603
R2037	On	05/11/2015	Bond Future			8.89980	98.54865	8.91069	98.44868			960,652,240.20	9,748	44,047
R2037	On	04/02/2016	Bond Future			8.94914	95.98703	8.96019	95.88674			0.00	0	370
R2037	On	05/05/2016	Bond Future			8.99360	97.71003	9.00495	97.60808			0.00	0	0
Total R2037 Future												960,652,240.20	9,748	49,020
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			1,073.67000	1.07367	974,450		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			979.30000	0.97930	880,080		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			885.07000	0.88507	785,850		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			9,059.33000	9.05933	8,959,360		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			8,953.95000	8.95395	8,853,980		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	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
R2037	On	05/11/2015	Bond Future	8.01	Put			8,848.74000	8.84874	8,748,770		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			1,936.06000	1.93606	1,835,770		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			1,842.57000	1.84257	1,742,280		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			2,029.68000	2.02968	1,929,390		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	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	57,510		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			44.44000	0.04444	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			45.31000	0.04531	147,260		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		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			134.32000	0.13432	32,370		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												960,652,240.20	9,748	49,020
R204	On	06/08/2015	Bond Future			7.57663	102.35632	7.58777	102.32357		3.54	184,957,870.24	1,807	8,852
R204	On	05/11/2015	Bond Future			7.66517	104.00237	7.67700	103.96996		3.37	299,942,835.08	2,884	11,605
R204	On	04/02/2016	Bond Future			7.73198	101.75469	7.74443	101.72310		2.93	0.00	0	0
R204	On	05/05/2016	Bond Future			7.77982	103.58044	7.79349	103.54853		2.93	0.00	0	0
Total R204 Future												484,900,705.32	4,691	20,457
R204	On	06/08/2015	Bond Future	7.74	Call			487.63000	0.48763	489,470	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			41.37000	0.04137	10,460	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			512.20000	0.51220	516,780	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			36.71000	0.03671	8,540	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			537.25000	0.53725	544,410	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			32.54000	0.03254	6,950	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,381.80000	2.38180	2,414,550	3.71	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.00000	0.00000	0,000	3.71	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			7.06000	0.00706	6,620	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,981.87000	3.98187	3,949,020	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			6.43000	0.00643	6,020	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,038.72000	4.03872	4,005,900	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			6.74000	0.00674	6,310	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,010.29000	4.01029	3,977,450	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			579.64000	0.57964	585,610	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,176.53000	1.17653	1,150,910	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			559.35000	0.55935	565,080	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,207.36000	1.20736	1,181,500	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			569.30000	0.56930	575,150	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,191.75000	1.19175	1,166,010	2.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2016	Bond Future	7.76	Call			1,020.68000	1.02068	1,030,790	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,098.87000	1.09887	1,077,070	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			996.82000	0.99682	1,006,720	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,121.74000	1.12174	1,099,730	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,008.72000	1.00872	1,018,720	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,110.27000	1.11027	1,088,360	2.93	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												484,900,705.32	4,691	21,156
R2044	On	06/08/2015	Bond Future			8.88378	98.90049	8.89442	98.79218			1,681,308.33	17	9,659
R2044	On	05/11/2015	Bond Future			8.93657	100.49097	8.94741	100.38183			810,861,636.93	8,069	11,867
R2044	On	04/02/2016	Bond Future			8.98324	97.83767	8.99425	97.72795			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.02527	99.59380	9.03656	99.48230			0.00	0	0
Total R2044 Future												812,542,945.26	8,086	21,526
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put			1,591.87000	1.59187	1,483,560		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			1,487.47000	1.48747	1,379,160		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			1,383.25000	1.38325	1,274,940		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,349.63000	7.34963	7,240,490		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.24	Put			7,577.19000	7.57719	7,468,050		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			7,463.30000	7.46330	7,354,160		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	04/02/2016	Bond Future	9.00	Call			57.22000	0.05722	166,940		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			156.59000	0.15659	266,310		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	67,390		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			42.33000	0.04233	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			461.21000	0.46121	349,710		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			361.84000	0.36184	250,340		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			262.65000	0.26265	151,150		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												812,542,945.26	8,086	21,526
R2048	On	06/08/2015	Bond Future			8.88381	102.49709	8.88945	102.43812			0.00	0	24,848

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			8.93798	99.71501	8.94369	99.65598			0.00	0	16,456
R2048	On	04/02/2016	Bond Future			8.98662	101.43095	8.99235	101.37233			0.00	0	0
R2048	On	05/05/2016	Bond Future			9.02521	98.81447	9.03108	98.75490			0.00	0	0
Total R2048 Future												0.00	0	41,304
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			1,583.75000	1.58375	1,524,780		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			1,476.39000	1.47639	1,417,420		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			1,369.23000	1.36923	1,310,260		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.01	Put			10,547.44000	10.54744	10,488,410		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	7.99	Put			10,794.61000	10.79461	10,735,580		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/11/2015	Bond Future	8.00	Put			10,670.90000	10.67090	10,611,870		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	34,580		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			24.04000	0.02404	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			78.17000	0.07817	136,790		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			180.19000	0.18019	238,810		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	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			214.20000	0.21420	154,630		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			418.19000	0.41819	358,620		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			316.10000	0.31610	256,530		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	41,304
R207	On	06/08/2015	Bond Future			7.79591	98.53271	7.80692	98.49267		4.69	199,824,335.88	2,028	7,490
R207	On	05/11/2015	Bond Future			7.87551	100.11725	7.88704	100.07739		4.49	257,101,098.00	2,568	32,554
R207	On	04/02/2016	Bond Future			7.94003	98.19797	7.95200	98.15878		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			7.99434	99.96010	8.00718	99.92040		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			8.05469	98.13353	8.06911	98.09167			0.00	0	0
Total R207 Future												456,925,433.88	4,596	40,044
R207	On	06/08/2015	Bond Future	7.75	Call			144.84000	0.14484	95,170	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			352.06000	0.35206	262,350	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			158.51000	0.15851	108,320	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			329.29000	0.32929	239,060	4.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.46	Call			2.99000	0.00299	0,160	4.58	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,274.33000	1.27433	1,231,460	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			132.01000	0.13201	83,190	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			375.70000	0.37570	286,840	4.64	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			683.29000	0.68329	686,060	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,193.16000	1.19316	1,156,070	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			697.98000	0.69798	700,930	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,173.07000	1.17307	1,136,160	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			712.86000	0.71286	716,010	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,153.19000	1.15319	1,116,480	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			324.50000	0.32450	323,220	4.38	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,919.95000	1.91995	1,878,810	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			389.81000	0.38981	389,130	4.39	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,738.86000	1.73886	1,698,320	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			536.21000	0.53621	540,160	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,063.10000	2.06310	2,027,860	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			546.50000	0.54650	550,560	4.03	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,040.03000	2.04003	2,004,900	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			556.93000	0.55693	561,100	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,017.12000	2.01712	1,982,100	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			342.68000	0.34268	344,600	3.98	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,606.87000	2.60687	2,569,600	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,200.43000	1.20043	1,210,850	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,687.76000	1.68776	1,658,480	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,214.82000	1.21482	1,225,370	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,671.06000	1.67106	1,641,910	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			828.98000	0.82898	836,010	4.04	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,223.25000	2.22325	2,190,580	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,186.14000	1.18614	1,196,430	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,704.58000	1.70458	1,675,170	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			200.80000	0.20080	158,940		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			171.71000	0.17171	129,850		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			229.89000	0.22989	188,030		0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												456,925,433.88	4,596	40,291
R208	On	06/08/2015	Bond Future			7.92050	97.22061	7.93143	97.17328		5.75	15,263,635.77	157	23,181
R208	On	05/11/2015	Bond Future			7.99390	95.38439	8.00525	95.33709		5.77	970,917,705.81	10,179	39,145

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/02/2016	Bond Future			8.05257	97.02615	8.06426	96.97933		5.39	0.00	0	0
R208	On	05/05/2016	Bond Future			8.09933	95.36529	8.11167	95.31788		5.39	0.00	0	0
Total R208 Future												986,181,341.58	10,336	62,326
R208	On	06/08/2015	Bond Future	8.00	Put			161.34000	0.16134	74,860	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			486.73000	0.48673	451,540	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			147.30000	0.14730	64,780	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			3,877.44000	3.87744	3,924,770	6.08	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.00000	0.00000	0,000	6.08	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			429.60000	0.42960	386,650	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			176.43000	0.17643	86,150	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			457.66000	0.45766	418,510	5.75	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			655.45000	0.65545	655,930	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,768.37000	1.76837	1,721,550	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			670.53000	0.67053	671,180	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,741.21000	1.74121	1,694,560	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			685.65000	0.68565	686,480	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,714.11000	1.71411	1,667,640	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,389.21000	2.38921	2,410,760	5.98	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			436.23000	0.43623	410,480	5.98	0.00	0	2,200
R208	On	04/02/2016	Bond Future	7.76	Call			955.71000	0.95571	962,190	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,183.42000	2.18342	2,143,080	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			925.38000	0.92538	931,550	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,234.46000	2.23446	2,193,810	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			940.47000	0.94047	946,790	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,208.85000	2.20885	2,168,350	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,019.10000	2.01910	1,984,480	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,607.83000	1.60783	1,620,780	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,999.35000	1.99935	1,964,890	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,570.88000	1.57088	1,583,520	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,039.65000	2.03965	2,004,880	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,588.96000	1.58896	1,601,750	5.39	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												986,181,341.58	10,336	64,724
R209	On	06/08/2015	Bond Future			8.77386	78.40030	8.78451	78.31829		14.04	609,248,731.30	7,771	18,366
R209	On	05/11/2015	Bond Future			8.82675	76.51326	8.83761	76.43053		15.01	632,688,146.94	8,269	24,510
R209	On	04/02/2016	Bond Future			8.87214	77.83027	8.88315	77.74720		14.97	0.00	0	400
R209	On	05/05/2016	Bond Future			8.91163	76.07713	8.92291	75.99277		14.97	0.00	0	0
Total R209 Future												1,241,936,878.24	16,040	43,276
R209	On	06/08/2015	Bond Future	8.71	Call			317.29000	0.31729	196,360	13.90	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			893.88000	0.89388	690,940	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2015	Bond Future	8.99	Call			1,649.22000	1.64922	1,658,290	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			92.84000	0.09284	19,900	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,714.24000	1.71424	1,729,430	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			83.37000	0.08337	16,550	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,780.04000	1.78004	1,800,980	14.05	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			74.79000	0.07479	13,720	14.05	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			2,819.09000	2.81909	2,889,970	14.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			11.63000	0.01163	0,500	14.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,892.94000	7.89294	7,974,950	14.83	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			0.00000	0.00000	0,000	14.83	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.50	Call			1,271.47000	1.27147	1,266,510	14.76	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,908.70000	3.90870	3,821,010	14.76	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,738.29000	3.73829	3,760,630	15.19	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,343.57000	1.34357	1,283,180	15.19	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,182.04000	4.18204	4,209,180	15.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,105.92000	7.10592	7,014,950	14.52	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,139.43000	1.13943	1,083,840	15.29	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			367.59000	0.36759	359,450	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,257.99000	7.25799	7,167,120	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			377.83000	0.37783	369,640	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,181.56000	7.18156	7,090,640	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			388.72000	0.38872	380,480	14.52	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Call			2,806.80000	2.80680	2,819,510	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,897.77000	3.89777	3,827,410	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,840.91000	2.84091	2,853,900	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,854.90000	3.85490	3,784,820	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,875.26000	2.87526	2,888,540	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,812.38000	3.81238	3,742,590	14.85	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,205.17000	4.20517	4,230,130	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,706.30000	3.70630	3,646,900	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,243.11000	4.24311	4,268,340	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,670.31000	3.67031	3,611,180	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,282.80000	4.28280	4,308,280	14.98	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,636.18000	3.63618	3,577,300	14.98	0.00	0	0
Total R209 Option												0.00	0	5,994
Total For R209												1,241,936,878.24	16,040	49,270
R210	On	06/08/2015	Bond Future			181.65478	181.65478	181.66281	181.66281			0.00	0	853
R210	On	05/11/2015	Bond Future			182.45607	182.45607	182.46878	182.46878			83,017,511.85	455	786
R210	On	04/02/2016	Bond Future			185.60978	185.60978	185.62601	185.62601			0.00	0	0
Total R210 Future												83,017,511.85	455	1,639

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	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			2,652.81000	2.65281	2,644,780		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			2,672.81000	2.67281	2,664,780		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			2,662.81000	2.66281	2,654,780		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			458.78000	0.45878	446,070		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			478.78000	0.47878	466,070		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Call			468.78000	0.46878	456,070		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			636.01000	0.63601	619,780		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			626.01000	0.62601	609,780		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			616.01000	0.61601	599,780		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												83,017,511.85	455	1,639
R211	On	06/08/2015	Bond Future			134.37442	134.37442	134.38329	134.38329			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.54643	136.54643	136.55638	136.55638			0.00	0	0
R211	On	04/02/2016	Bond Future			138.85218	138.85218	138.86477	138.86477			0.00	0	1,120
Total R211 Future												0.00	0	2,240
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			606.71000	0.60671	615,580		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			616.71000	0.61671	625,580		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			626.71000	0.62671	635,580		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,566.38000	1.56638	1,556,430		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Call			1,556.38000	1.55638	1,546,430		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,546.38000	1.54638	1,536,430		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			125.23000	0.12523	137,820		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			135.23000	0.13523	147,820		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	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			145.23000	0.14523	157,820		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	2,240
R212	On	06/08/2015	Bond Future			141.39282	141.39282	141.39971	141.39971			0.00	0	1,045
R212	On	05/11/2015	Bond Future			143.67825	143.67825	143.68633	143.68633			0.00	0	0
R212	On	04/02/2016	Bond Future			146.10196	146.10196	146.11278	146.11278			0.00	0	0
Total R212 Future												0.00	0	1,045
R212	On	06/08/2015	Bond Future	140.99	Call			409.71000	0.40971	402,820		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			399.71000	0.39971	392,820		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			389.71000	0.38971	382,820		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			2,303.67000	2.30367	2,311,750		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			2,313.67000	2.31367	2,321,750		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.01	Put			2,323.67000	2.32367	2,331,750		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			122.78000	0.12278	111,960		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			112.78000	0.11278	101,960		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			102.78000	0.10278	91,960		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,045
R213	On	06/08/2015	Bond Future			8.65414	89.13631	8.66484	89.05496		12.01	1,409,869,015.27	15,817	3,414
R213	On	05/11/2015	Bond Future			8.71296	87.02546	8.72388	86.94357		12.83	1,376,481,700.82	15,817	17,330
R213	On	04/02/2016	Bond Future			8.76523	88.52303	8.77633	88.44088		12.71	0.00	0	0
R213	On	05/05/2016	Bond Future			8.80589	86.56208	8.81729	86.47868		12.71	0.00	0	0
Total R213 Future												2,786,350,716.09	31,634	20,744
R213	On	06/08/2015	Bond Future	8.49	Call			118.12000	0.11812	43,780	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,461.08000	1.46108	1,305,390	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			131.31000	0.13131	51,780	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,396.66000	1.39666	1,235,780	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			145.65000	0.14565	60,960	11.91	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			1,333.49000	1.33349	1,167,450	11.91	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			235.88000	0.23588	229,100	12.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2015	Bond Future	7.74	Put			8,079.34000	8.07934	7,990,670	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			243.01000	0.24301	236,150	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,001.80000	8.00180	7,913,050	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			250.63000	0.25063	243,690	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,924.86000	7.92486	7,836,030	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,088.33000	3.08833	3,104,190	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,357.61000	3.35761	3,291,320	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,124.27000	3.12427	3,140,420	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,319.31000	3.31931	3,253,310	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,161.95000	3.16195	3,178,390	12.72	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,282.84000	3.28284	3,217,130	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,637.59000	3.63759	3,659,140	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,057.87000	4.05787	3,996,020	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,565.93000	3.56593	3,586,990	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,133.62000	4.13362	4,071,280	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,600.77000	3.60077	3,622,070	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,094.71000	4.09471	4,032,610	12.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,786,350,716.09	31,634	20,744
R214	On	06/08/2015	Bond Future			8.80868	79.59524	8.81429	79.54948		14.77	87,554,764.00	1,100	18,208
R214	On	05/11/2015	Bond Future			8.86094	77.58405	8.86662	77.53819		15.75	170,684,910.00	2,200	5,750
R214	On	04/02/2016	Bond Future			8.90755	78.91921	8.91325	78.87363		15.74	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.94420	77.03949	8.95002	76.99330		15.74	0.00	0	0
Total R214 Future												258,239,674.00	3,300	28,578
R214	On	06/08/2015	Bond Future	8.74	Call			341.75000	0.34175	199,340	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			951.35000	0.95135	763,180	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			370.72000	0.37072	224,940	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			897.81000	0.89781	706,270	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			401.34000	0.40134	252,800	14.65	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			846.05000	0.84605	651,750	14.65	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			380.23000	0.38023	366,250	15.23	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,834.13000	7.83413	7,774,290	15.23	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			359.03000	0.35903	345,430	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,000.72000	8.00072	7,941,260	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			369.31000	0.36931	355,520	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,917.02000	7.91702	7,857,370	15.22	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			931.75000	0.93175	921,520	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,932.21000	8.93221	8,876,400	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			948.16000	0.94816	937,890	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,854.87000	8.85487	8,799,020	15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2016	Bond Future	8.01	Call			965.58000	0.96558	955,280	15.22	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,778.71000	8.77871	8,722,830	15.22	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			4,373.50000	4.37350	4,375,780	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,057.43000	4.05743	4,013,520	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			4,413.09000	4.41309	4,415,520	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,018.30000	4.01830	3,974,540	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,454.45000	4.45445	4,457,010	15.75	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,981.08000	3.98108	3,937,450	15.75	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												258,239,674.00	3,300	28,578
Total for Bond												14,457,882,911.60	150,991	605,980
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			490.64400	490.64400	490.28800	490.28800			1,427,774,040.00	291	152
GOVI On 05/11/2015 GOVI			498.61600	498.61600	498.26200	498.26200			1,436,014,080.00	288	441
GOVI On 04/02/2016 GOVI			507.19100	507.19100	506.84100	506.84100			131,869,660.00	26	26
GOVI On 05/05/2016 GOVI			516.28100	516.28100	515.92900	515.92900			0.00	0	0
Total GOVI Future									2,995,657,780.00	605	619
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			97,020.00000	9.70200	93,460,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			97,120.00000	9.71200	93,560,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			97,220.00000	9.72200	93,660,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			317,280.00000	31.72800	313,740,000		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			317,380.00000	31.73800	313,840,000		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			317,480.00000	31.74800	313,940,000		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			51,490.00000	5.14900	47,990,000		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			51,590.00000	5.15900	48,090,000		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			51,690.00000	5.16900	48,190,000		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			20,610.00000	2.06100	17,090,000		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			20,710.00000	2.07100	17,190,000		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			20,810.00000	2.08100	17,290,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									2,995,657,780.00	605	619
Total for GOVI									2,995,657,780.00	605	619
AL37 On 06/08/2015 Index Future			457.73500	457.73500	457.51500	457.51500			0.00	0	26
AL37 On 05/11/2015 Index Future			465.17200	465.17200	464.95600	464.95600			0.00	0	3
AL37 On 04/02/2016 Index Future			473.17200	473.17200	472.96200	472.96200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL37 Future										0.00	0	29
Total For AL37										0.00	0	29
AL7T On 06/08/2015 Index Future			540.72700	540.72700	540.29400	540.29400				0.00	0	0
AL7T On 05/11/2015 Index Future			549.51200	549.51200	549.08200	549.08200				0.00	0	1
AL7T On 04/02/2016 Index Future			558.96200	558.96200	558.53600	558.53600				0.00	0	0
Total AL7T Future										0.00	0	1
Total For AL7T										0.00	0	1
ALBI On 06/08/2015 Index Future			494.40700	494.40700	494.02900	494.02900				0.00	0	91
ALBI On 05/11/2015 Index Future			502.44000	502.44000	502.06400	502.06400				0.00	0	374
ALBI On 04/02/2016 Index Future			511.08000	511.08000	510.70900	510.70900				0.00	0	146
ALBI On 05/05/2016 Index Future			520.24000	520.24000	519.86600	519.86600				0.00	0	0
Total ALBI Future										0.00	0	611
Total For ALBI										0.00	0	611
IGOV On 06/08/2015 Index Future			232.14300	232.14300	231.89700	231.89700				0.00	0	533
IGOV On 05/11/2015 Index Future			235.93400	235.93400	235.68700	235.68700				0.00	0	626
IGOV On 04/02/2016 Index Future			240.01000	240.01000	239.76500	239.76500				0.00	0	0
IGOV On 05/05/2016 Index Future			244.33100	244.33100	244.08200	244.08200				0.00	0	0
Total IGOV Future										0.00	0	1,159
Total For IGOV										0.00	0	1,159
ILBI On 06/08/2015 Index Future			629.01400	629.01400	628.46800	628.46800				0.00	0	2
ILBI On 05/11/2015 Index Future			639.39200	639.39200	638.84700	638.84700				0.00	0	0
ILBI On 04/02/2016 Index Future			650.38200	650.38200	649.83200	649.83200				0.00	0	159
Total ILBI Future										0.00	0	161
Total For ILBI										0.00	0	161
Total for Index										0.00	0	1,961
JIBAR f On 19/08/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000				0.00	0	0
JIBAR f On 16/09/2015 Jibar Future			6.38000	93.62000	6.37000	93.63000				0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.49000	93.51000	6.48000	93.52000				0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.52000	93.48000	6.51000	93.49000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.64000	93.36000	6.63000	93.37000				0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.79000	93.21000	6.78000	93.22000				0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.90000	93.10000	6.89000	93.11000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.10000	92.90000	7.09000	92.91000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.29000	92.71000	7.29000	92.71000				0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.42000	92.58000	7.41000	92.59000				0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.53000	92.47000	7.52000	92.48000				0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.66000	92.34000	7.65000	92.35000				0.00	0	0
Total Jibar Future										0.00	0	2,000

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 For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
Total for Derivatives :										17,453,540,691.60	151,596	610,560
ZAG00 On 20/09/2020 Spot Bond			100.00000	1.00855	100.00000	100.00000				0.00	0	0
Total ZAG000128463 SPOT										0.00	0	0
Total For ZAG000128463										0.00	0	0
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.65991				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.86294				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			9.24500	103.50666	9.24500	103.48125				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.41619				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			9.39500	103.31572	9.39500	103.28981				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.37700	10.00000	110.34800				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.62114				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.44372				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.63500	98.00823	9.63500	97.98317				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.40409	100.00000	11.37647				0.00	0	0
Total AB014U SPOT										0.00	0	0

Contract 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 AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.26313	10.84000	102.23379				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	9.63968	100.00000	9.62060				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.44410				0.00	0	0
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.86000	104.87231	8.86000	104.84760				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.17500	126.12341	2.17500	280.36874				0.00	0	20,000,000
Total ABCPI3 SPOT										0.00	0	20,000,000
Total For ABCPI3										0.00	0	20,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.29550				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.21791				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.04771				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.07419				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.94556				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.34573				0.00	0	0
Total ABFN11 SPOT										0.00	0	0

Contract 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 ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.04402				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	99.81890				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	99.81390				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			1.91500	179.10041	1.91500	179.07590				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	178.64644	2.17000	178.62077				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	191.00480	1.82000	190.97917				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.25625	82.12608	8.25625	82.10823				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			8.25625	82.12608	8.25625	82.10823				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	100.58000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.94394				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	99.86000				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	99.00000				0.00	0	0
Total ABN42 SPOT										0.00	0	0

Contract 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 ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	98.47000				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	97.03000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	97.37000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.57392				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.44576				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	96.00000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	95.29000				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	95.00000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	94.72000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.71289				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			7.00500	105.93676	7.00500	105.91658				0.00	0	0
Total ABN56 SPOT										0.00	0	0

Contract 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 ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.41294				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	92.97000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	92.73000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.46500	96.12139	2.46500	113.32843				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			2.36500	103.46407	2.36500	167.58741				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			2.38000	116.38730	2.38000	219.07772				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	91.41000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.74500	92.82949	9.74500	92.80548				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	103.72000				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	57.29000				0.00	0	0
Total ABN71 SPOT										0.00	0	0

Contract 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 ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.83178				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	99.21000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	109.37000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.23133	9.63000	107.20378				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	102.87000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.65500	107.05394	9.65500	107.02636				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			9.10000	92.13968	9.10000	92.11729				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	98.74000				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	112.00000				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

Contract 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 ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.75000	106.38362	9.75000	106.35595			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	93.09000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.19487			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	100.11144			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.41000	107.18086	8.41000	107.15687		1,682,000,000.00	200,000	1,410,000,000	
Total ABS10 SPOT								1,682,000,000.00	200,000	1,410,000,000	
Total For ABS10								1,682,000,000.00	200,000	1,410,000,000	
ABS11 On 09/04/2021 Spot Bond			9.57500	102.41723	9.57500	102.39106		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.38000	101.63414	9.38000	101.60882		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.80500	101.54727	9.80500	101.52086		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			9.29000	97.29844	9.29000	97.27430		1,858,000,000.00	200,000	4,410,000,000	
Total ABS6 SPOT								1,858,000,000.00	200,000	4,410,000,000	

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 For ABS6									1,858,000,000.00	200,000	4,410,000,000
ABS7 On 11/09/2026 Spot Bond			9.85000	96.52967	9.85000	96.50445			0.00	0	1,860,000,000
Total ABS7 SPOT									0.00	0	1,860,000,000
Total For ABS7									0.00	0	1,860,000,000
ABS9 On 17/03/2016 Spot Bond			7.72500	104.56842	7.72500	104.54687			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			1.98500	224.22703	1.98500	284.05623			992,500,000,000.00	500,000,000	500,000,000
Total ABS12 SPOT									992,500,000,000.00	500,000,000	500,000,000
Total For ABS12									992,500,000,000.00	500,000,000	500,000,000
ABS13 On 31/01/2017 Spot Bond			1.36500	130.27764	1.36500	133.16710			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			1.94500	134.40750	1.94500	137.08849			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	0.01084	100.00000	0.01081			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			11.16500	105.45964	11.16500	105.42778			13,989,745,000,000.00	1,253,000,000	1,253,000,000
Total ACL028 SPOT									13,989,745,000,000.00	1,253,000,000	1,253,000,000
Total For ACL028									13,989,745,000,000.00	1,253,000,000	1,253,000,000
ACL02£ On 20/08/2015 Spot Bond			100.00000		0.00000	102.13641			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	9.62716	100.00000	9.60384			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03£ On 20/08/2015 Spot Bond			100.00000		0.00000	102.18893			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03£ On 20/08/2015 Spot Bond			100.00000		0.00000	102.93412			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	57.38235	100.00000	57.24334			0.00	0	0
Total ACL03U SPOT									0.00	0	0

Contract 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 ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	102.08389				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	75.01611				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	57.38235	100.00000	57.24334				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	99.08578				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
ACL075 On 20/09/2015 Spot Bond				100.00000	0.00000	101.03589				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.13480				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.99176				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.02158				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.03470				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	100.14090				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.14090				0.00	0	0
Total ACL083 SPOT										0.00	0	0

Contract 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 ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.14166				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	100.14166				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.14015				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	97.44363				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.00000	0.00000	100.86569				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.00000	0.00000	101.00372				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.03327				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.04515				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.02132				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.96792				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL101 On 20/12/2019 Spot Bond			9.59000	102.65236	9.59000	102.69364				0.00	0	0
Total ACL104 SPOT										0.00	0	0

Contract 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 ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	91.73567				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	196.34572				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	196.42469				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.99167				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.90044				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	101.41671				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.89951				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	100.74205				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.48933				0.00	0	0
Total ACL141 SPOT										0.00	0	0

Contract 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 ACL141										0.00	0	0
ACL141 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	101.94837				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.86245				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.99526				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL145 On 20/03/2017 Spot Bond				100.00000	0.00000	101.79009				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	100.97402				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.93222				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	103.84038	10.23000	103.81223				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	100.91061				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL162 On 20/06/2017 Spot Bond				100.00000	0.00000	114.72746				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.71000	101.52118	9.71000	101.49488				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97036				0.00	0	0
Total ACL168 SPOT										0.00	0	0

Contract 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 ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	120.03337	1.75000	120.15226				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2017 Spot Bond				100.00000	0.00000	100.94295				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.97246				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.91342				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	101.03873				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22301				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.90278				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.75733				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.96656				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.94940				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99993				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.01542				0.00	0	0
Total ACL188 SPOT										0.00	0	0

Contract 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 ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.96051				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.14894				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.01909				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.01909				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06676				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.94886				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07772				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.49280				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06676				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	98.85460				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.03938				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.01963				0.00	0	0
Total ACL202 SPOT										0.00	0	0

Contract 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	140.74539				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	142.77472				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	100.88978				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.88150				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.50571				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.90397				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.04759				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.94295				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.89097				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.88978				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.98096				0.00	0	0
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	99.86886				0.00	0	0
Total ACL218 SPOT										0.00	0	0

Contract 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 ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.20662				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.20328				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.33993				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	100.03052				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	100.02738				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.67091				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	70.63556	100.00000	70.37491				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	39.78501	100.00000	39.68863				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.41838	100.00000	14.38344				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	1.56884	100.00000	1.56504				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.54359				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.31057				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0

Contract 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 AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.34296			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.38606			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.29495			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			8.19500	100.87552	8.19500	100.85339			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.38438			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.44958			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	37.62411	100.00000	37.49646			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.78296	100.00000	9.74976			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.28000	101.23498	9.28000	101.21002		1,856,000,000.00	200,000	2,890,000,000	
Total AIR01 SPOT								1,856,000,000.00	200,000	2,890,000,000	
Total For AIR01								1,856,000,000.00	200,000	2,890,000,000	
AIR02 On 30/04/2023 Spot Bond			9.75000	113.40634	9.75000	113.37684		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			7.74500	106.18135	7.74500	106.15943		0.00	0	340,000,000	
Total AIR03 SPOT								0.00	0	340,000,000	
Total For AIR03								0.00	0	340,000,000	
AIR04 On 29/05/2024 Spot Bond			9.48500	100.32659	9.48500	100.30133		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	

Contract 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 AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.52977	100.00000	14.49761				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			10.06000	101.38924	10.06000	101.36220				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			2.61500	171.71739	2.61500	171.69063				0.00	0	10,000,000
Total AIRL01 SPOT										0.00	0	10,000,000
Total For AIRL01										0.00	0	10,000,000
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.25798				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.84410				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.90907				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		100.00000	100.00000				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
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.88613				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.94881				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.92854				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0

Contract 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 ASN008										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.93221				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.33327				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.56971				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.93000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.31415				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.34459				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			2.63000	132.76347	2.63000	238.07912				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	114.16677				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0

Contract 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 ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.63631				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	112.89733				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	114.29775				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	99.86375				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			2.64500	166.71371	2.64500	211.19320				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	100.83774				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	100.84322				0.00	0	0
Total ASN052 SPOT										0.00	0	0

Contract 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 ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.44884				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.40302				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.29228				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.18431				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	100.13479				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	98.51739				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	100.01534				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.30625				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	101.02954				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.95564				0.00	0	0
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

Contract 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 ASN070									0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.95509			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	91.95158			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	100.63382			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	100.13003			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	39.24614	100.00000	39.15928		227,000,000,000,000.00	2,270,000,000	2,270,000,000	
Total ASN35U SPOT								27,000,000,000,000.00	2,270,000,000	2,270,000,000	
Total For ASN35U								27,000,000,000,000.00	2,270,000,000	2,270,000,000	
ASN38: On 20/12/2017 Spot Bond			100.00000	22.74876	100.00000	22.69365		0.00	0	0	
Total ASN38U SPOT								0.00	0	0	
Total For ASN38U								0.00	0	0	
ASN39: On 20/12/2017 Spot Bond			100.00000	22.84579	100.00000	22.79044		0.00	0	0	
Total ASN39U SPOT								0.00	0	0	
Total For ASN39U								0.00	0	0	
ASN40: On 20/12/2017 Spot Bond			100.00000	22.40914	100.00000	22.35486		0.00	0	0	
Total ASN40U SPOT								0.00	0	0	
Total For ASN40U								0.00	0	0	
ASN43: On 10/03/2017 Spot Bond			100.00000	31.43851	100.00000	31.36236		0.00	0	0	
Total ASN43U SPOT								0.00	0	0	
Total For ASN43U								0.00	0	0	
ASN49: On 19/09/2016 Spot Bond			100.00000	42.33385	100.00000	42.23130		0.00	0	0	
Total ASN49U SPOT								0.00	0	0	
Total For ASN49U								0.00	0	0	
ASN50: On 16/03/2018 Spot Bond			100.00000	17.48778	100.00000	17.44541		0.00	0	0	
Total ASN50U SPOT								0.00	0	0	

Contract 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 ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	41.57744	100.00000	41.47672				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	60.13420	100.00000	59.98853				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	1.11643	100.00000	1.11198				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	101.06591				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.81880				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	101.11474				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.28000	104.77072	9.28000	104.74476				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.92015				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.20644				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.13679				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.51236				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.77500	100.71694	9.77500	100.69068				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.99500	104.69138	6.99500	104.67154			699,500,000,000.00	100,000,000	50,000,000
Total BAW2 SPOT									699,500,000,000.00	100,000,000	50,000,000
Total For BAW2									699,500,000,000.00	100,000,000	50,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	84.01826	100.00000	83.82688			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.92500	100.37877	9.92500	100.35235			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	102.95392			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			9.01000	105.18439	9.01000	105.15906			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			10.96674	102.23122	10.96674	101.84986			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.88313	101.21023	10.88313	101.17321			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.96106	101.19115	10.96106	101.19149			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.05371			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.03900	101.17083	11.03900	101.17430			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA0 On 31/12/2017 Spot Bond			11.91755	100.91654	11.91755	100.86467			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA0 On 31/12/2015 Spot Bond				100.00000	0.00000	101.07801			0.00	0	0
Total BAYA09 SPOT									0.00	0	0

Contract 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 BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.07801				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.07809				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.21674	100.96648	11.21674	100.99274				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.14250	101.77702	11.14250	101.24956				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			10.88313	101.21023	10.88313	101.17321				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.44050	11.06000	101.36793				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.29911	98.33569	10.29911	101.06655				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.77901				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.02541				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.02541				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			7.78423	105.23199	7.78423	103.76189				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0

Contract 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 BAYA23										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.78500	100.07718	11.78500	99.90629				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA23 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
BAYA24 On 30/09/2017 Spot Bond			11.71000	78.02917	11.71000	98.20217				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA25 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
BAYA26 On 31/12/2015 Spot Bond				100.00000	0.00000	100.93248				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond			9.28000	98.63202	9.28000	100.90150				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA29 On 31/12/2018 Spot Bond				100.00000	0.00000	100.98948				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA30 On 31/03/2018 Spot Bond			11.58000	76.32950	11.58000	97.95364				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond				100.00000	0.00000	100.96080				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98470				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98470				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0

Contract 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 BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.94932				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA38 On 30/09/2018 Spot Bond				100.00000	0.00000	101.00489				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.00489				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.95123				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.97129				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.00500				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.78667				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.81701				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.96674	102.51439	13.96674	102.13462				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.27930	101.61068	15.27930	101.59504				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.17425	101.49659	14.17425	101.43498				0.00	0	0
Total BAYB04 SPOT										0.00	0	0

Contract 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 BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.29380				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.29380				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.29380				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	101.34108				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.12774				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	37.82102	100.00000	37.74927				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.44485	100.00000	20.39533				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.60711	100.00000	18.56204				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.48587	100.00000	11.45805				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.48587	100.00000	11.45805				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.88697	100.00000	13.85333				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	12.03282	100.00000	12.00367				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract 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 BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.26750				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.55181				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.37611				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.96169	100.00000	9.93757				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.96169	100.00000	9.93757				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP95U On 21/08/2015 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96U On 04/09/2015 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97U On 23/10/2015 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			1.88500	103.68511	1.88500	185.22267				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			8.27000	94.39524	8.27000	160.04256				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			8.27000	95.69146	8.27000	160.42244				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			8.65500	98.34593	8.65500	98.32317				0.00	0	0
Total BD0302 SPOT										0.00	0	0

Contract 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 BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.38000	99.59927	8.38000	99.57706				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.28573				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.75141				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.31201				0.00	0	680,000,000
Total BG22B1 SPOT										0.00	0	680,000,000
Total For BG22B1										0.00	0	680,000,000
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.33219				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.38830				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	53.22601	100.00000	53.09706				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	100.12673				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	100.12913				0.00	0	0
Total BG32A3 SPOT										0.00	0	0

Contract 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 BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.12993				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	100.13951				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.15226				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	33.32910	100.00000	33.24835				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	33.32910	100.00000	33.24835				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.08501				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.10579				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			8.51000	103.85539	8.51000	103.83187				0.00	0	1,180,000,000
Total BG42A4 SPOT										0.00	0	1,180,000,000
Total For BG42A4										0.00	0	1,180,000,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.16810				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.27868				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	23.79059	100.00000	23.73295				0.00	0	0
Total BG42DU SPOT										0.00	0	0

Contract 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 BG42DU										0.00	0	0
BG42Y1 On 15/03/2017 Spot Bond			100.00000	23.79059	100.00000	23.73295				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	103.04642				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			11.34000	99.43529	11.34000	100.58187				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	100.00000				0.00	0	10,000,000
Total BGL03 SPOT										0.00	0	10,000,000
Total For BGL03										0.00	0	10,000,000
BGL04 On 05/02/2025 Spot Bond			11.23000	93.26611	11.23000	95.91889				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	103.79356				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	78.60693	100.00000	78.44940				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.36160				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.38428				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			8.89000	71.89760	8.89000	100.74254				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC46 On 13/10/2015 Spot Bond				100.00000	0.00000	100.39702				0.00	400,000,000	100,000,000
Total BIDC46 SPOT										0.00	400,000,000	100,000,000
Total For BIDC46										0.00	400,000,000	100,000,000
BIDC47 On 07/08/2015 Spot Bond				100.00000	0.00000	98.44592				0.00	0	0
Total BIDC47 SPOT										0.00	0	0

Contract 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 BIDC47										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.39248				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.61015				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.38220				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.45049				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.57461				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	102.09111				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.93521				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.22101				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.22714				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.15576				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.25093				0.00	0	0
Total BSR16 SPOT										0.00	0	0

Contract 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 BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.35238			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	98.54731			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC01: On 24/11/2015 Spot Bond				100.00000	0.00000	97.90425			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC04: On 04/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC043 SPOT									0.00	0	0
Total For BTC043									0.00	0	0
BTC04: On 13/08/2015 Spot Bond				100.00000	0.00000	99.85918			0.00	0	0
Total BTC045 SPOT									0.00	0	0
Total For BTC045									0.00	0	0
BTC04: On 24/08/2015 Spot Bond				100.00000	0.00000	99.66601			0.00	0	0
Total BTC046 SPOT									0.00	0	0
Total For BTC046									0.00	0	0
BTC04: On 21/08/2015 Spot Bond				100.00000	0.00000	99.71793			0.00	0	0
Total BTC047 SPOT									0.00	0	0
Total For BTC047									0.00	0	0
BTC04: On 04/09/2015 Spot Bond				100.00000	0.00000	99.46779			0.00	0	0
Total BTC048 SPOT									0.00	0	0
Total For BTC048									0.00	0	0
BTC04: On 07/09/2015 Spot Bond				100.00000	0.00000	99.41475			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0
BTC05: On 11/09/2015 Spot Bond				100.00000	0.00000	98.96235			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	98.88667			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	100.46249			0.00	0	0
Total BTC054 SPOT									0.00	0	0

Contract 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 BTC054										0.00	0	0
BTC054 On 21/10/2015 Spot Bond				100.00000	0.00000	98.64047				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC055 On 19/10/2015 Spot Bond				100.00000	0.00000	98.67508				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				100.00000	0.00000	100.39342				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				100.00000	0.00000	98.76122				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				100.00000	0.00000	98.56390				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.00000	0.00000	100.16874				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				100.00000	0.00000	98.36524				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC061 On 30/10/2015 Spot Bond			100.00000	81.11111	100.00000	100.00000				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	39.33804	100.00000	39.24274				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.79548				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.82546				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.00255				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0

Contract 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 BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.69582				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	19.50374	100.00000	19.45649				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			9.71000	108.64823	9.71000	108.62024				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	104.01163				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			8.06000	104.36027	8.06000	104.33785				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.78000	101.05383	12.78000	101.01981				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.26376				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			13.08000	95.97532	13.08000	95.94229				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			9.16000	102.47730	9.16000	102.45236				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	98.93141				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			13.08000	98.80036	13.08000	98.76579				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	100.20653				0.00	866,600,000	433,300,000
Total CBL19 SPOT										0.00	866,600,000	433,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL19										0.00	866,600,000	433,300,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.26169				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.83531				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.72500	93.98168	10.72500	93.95500				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.85810				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			10.17500	114.25286	10.17500	114.22188				0.00	0	300,000,000
Total CCT01 SPOT										0.00	0	300,000,000
Total For CCT01										0.00	0	300,000,000
CCT02 On 12/06/2024 Spot Bond			10.20500	109.80570	10.20500	109.77584				0.00	0	1,000,000,000
Total CCT02 SPOT										0.00	0	1,000,000,000
Total For CCT02										0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.10000	110.76651	10.10000	110.73685				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.80478				0.00	0	0
Total CGR10 SPOT										0.00	0	0
Total For CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.91000	104.33805	11.91000	104.30526				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.06059				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.40635				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.51140	10.00000	111.48220				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0

Contract 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 CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.73872				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.13380				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.32693				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	8.72442	100.00000	8.69719				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.94791	100.00000	19.89958				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	20.74855	100.00000	20.68377				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.57696				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85960				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.89330				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.93229				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0

Contract 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 CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.85860				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.82923				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.98446				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.99179				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.32309				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.96950	10.11000	100.94245				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.62074				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	125.77385	2.76000	125.75368				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0

Contract 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 CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	123.06863	3.14000	125.77683				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	103.55471	8.25000	103.53195				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.64500	134.60874	2.64500	128.48057				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	130.94296	2.40000	124.98249				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.38944				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			8.81500	102.23373	8.81500	102.20964				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.31619				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.32451				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			8.86500	102.28200	8.86500	102.25777				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			8.86500	102.28200	8.86500	102.25777				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			8.91500	101.06402	8.91500	101.03993				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	101.01564				0.00	0	0
Total CLN226 SPOT										0.00	0	0

Contract 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 CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.11816				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	99.81832				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.59312				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	104.20046	9.35000	104.17416				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	104.20046	9.35000	104.17416				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.54164				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.25103				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.61828				0.00	0	0
Total CLN258 SPOT										0.00	0	0

Contract 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 CLN258									0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.61828			0.00	300,000,000	300,000,000
Total CLN259 SPOT									0.00	300,000,000	300,000,000
Total For CLN259									0.00	300,000,000	300,000,000
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.61828			0.00	600,000,000	600,000,000
Total CLN260 SPOT									0.00	600,000,000	600,000,000
Total For CLN260									0.00	600,000,000	600,000,000
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.17999			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.51000	103.88738	9.51000	103.86115			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN263 On 30/04/2017 Spot Bond				100.00000	0.00000	100.73904			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	104.40324			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN270 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20322			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.19744			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20791			0.00	600,000,000	600,000,000
Total CLN274 SPOT									0.00	600,000,000	600,000,000
Total For CLN274									0.00	600,000,000	600,000,000
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.57774			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN276 On 25/05/2017 Spot Bond				100.00000	0.00000	101.79483			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39520			0.00	0	0
Total CLN278 SPOT									0.00	0	0

Contract 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 CLN278									0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	102.02455			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	100.90161			0.00	0	0
Total CLN283 SPOT									0.00	0	0
Total For CLN283									0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	100.16751			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	101.80269			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.15076			0.00	0	0
Total CLN290 SPOT									0.00	0	0
Total For CLN290									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.97949			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	102.78637			0.00	0	0
Total CLN292 SPOT									0.00	0	0
Total For CLN292									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74889			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.96867			0.00	0	0
Total CLN294 SPOT									0.00	0	0
Total For CLN294									0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77965			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	101.08361			0.00	0	0
Total CLN296 SPOT									0.00	0	0

Contract 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 CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	100.74895				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.16257				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85541				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	146.79913				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.12623				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	147.02675				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	146.19605				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	146.80879				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	142.95477				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	143.03395				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	99.77808				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			11.02500	94.84853	11.02500	94.82087				0.00	0	0
Total CLN314 SPOT										0.00	0	0

Contract 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 CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.54500	96.40509	11.54500	96.37570				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81701				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.08090				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.78300				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.26788				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.12195				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.28526	8.80500	102.29724				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	100.94886				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.27042				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	138.74406				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.01021				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.07854				0.00	0	0
Total CLN327 SPOT										0.00	0	0

Contract 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 CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03956				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44425				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	82.76678				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.13493				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81701				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	126.73888				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	126.75613				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.18251				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.25128				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82181				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43534				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.18232				0.00	0	0
Total CLN343 SPOT										0.00	0	0

Contract 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 CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.90824				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.04557				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.18083				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	99.87465				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN348 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79778				0.00	994,850,000	994,850,000
Total CLN349 SPOT										0.00	994,850,000	994,850,000
Total For CLN349										0.00	994,850,000	994,850,000
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.17251				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 28/05/2019 Spot Bond				100.00000	0.00000	101.47736				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN352 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN353 On 30/04/2018 Spot Bond				100.00000	0.00000	100.13259				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN354 On 24/07/2017 Spot Bond				100.00000	0.00000	100.26629				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.86377				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.20500	102.83892	10.20500	105.87945				0.00	0	0
Total CLN362 SPOT										0.00	0	0

Contract 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 CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.96249				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97289				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.34500	104.41101	12.34500	108.14414				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97179				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			12.37500	101.72104	12.37500	101.68730				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	105.60056	10.02000	105.57251				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97179				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.21159				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14913				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.94754				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.96782				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96797				0.00	0	0
Total CLN374 SPOT										0.00	0	0

Contract 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 CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.85253				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.72500	104.36943	9.72500	104.34250				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.01625				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.04910				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.60065	10.98000	101.57115				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.12756	11.00000	104.09727				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.08685				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.26586				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.13500	103.97019	12.13500	103.93691				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.17029				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.96770				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22904				0.00	0	0
Total CLN387 SPOT										0.00	0	0

Contract 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 CLN387									0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.03351			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.72291			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.89032			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.90161			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	90.91439			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.95475			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.32644			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.03732			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.32513			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.79085			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.79208			0.00	0	0
Total CLN399 SPOT									0.00	0	0

Contract 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 CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.95475				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 20/06/2020 Spot Bond				100.00000	0.00000	101.07854				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77691				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 30/06/2017 Spot Bond				100.00000	0.00000	100.75931				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.78911				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/06/2016 Spot Bond				100.00000	0.00000	100.84247				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	88.69420				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.96066				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 25/07/2016 Spot Bond				100.00000	0.00000	100.15321				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.56806				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.62662				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.68680	7.01000	42.29317				0.00	0	0
Total CLN42 SPOT										0.00	0	0

Contract 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 CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	169.21408				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			8.65500	98.34593	8.65500	148.91325				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			8.27000	36.37665	8.27000	160.04256				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			8.27000	36.82959	8.27000	160.42244				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	98.54493				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	98.53249				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.58054				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.91496				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.02754				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	100.96076				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97394				0.00	0	0
Total CLNF07 SPOT										0.00	0	0

Contract 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 CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	100.57048			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.96656			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.26788			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.87914			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.94410			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.93813			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.94404			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.96656			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.72452			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.48020			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.99500	107.63581	8.99500	106.26112			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.83500	101.90826	8.83500	101.88419		883,500,000.00	100,000	830,100,000	
Total COJ04 SPOT								883,500,000.00	100,000	830,100,000	

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 For COJ04										883,500,000.00	100,000	830,100,000
COJ05 On 05/06/2023 Spot Bond			10.36500	111.73899	10.36500	111.70815				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			7.45500	102.78336	7.45500	102.76289				0.00	0	0
Total COJ06 SPOT										0.00	0	0
Total For COJ06										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.93500	107.53679	9.93500	107.50846				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.98500	102.71422	9.98500	102.68688				0.00	0	260,000,000
Total COJG01 SPOT										0.00	0	260,000,000
Total For COJG01										0.00	0	260,000,000
COT01 On 03/04/2023 Spot Bond			10.35500	96.61237	10.35500	96.58572				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			11.00000	98.05629	11.00000	98.02761				0.00	0	1,000,000,000
Total COT02 SPOT										0.00	0	1,000,000,000
Total For COT02										0.00	0	1,000,000,000
COT03 On 05/06/2028 Spot Bond			11.00000	91.11780	11.00000	91.09116				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.00000	0.00000	101.48846				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	11.26658	100.00000	11.23929				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.48459				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.89402				0.00	0	0
Total CPL022 SPOT										0.00	0	0

Contract 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 CPL022										0.00	0	0
CPL022 On 27/11/2017 Spot Bond				100.00000	0.00000	101.47349				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL024 On 20/08/2015 Spot Bond				100.00000	0.00000	103.24849				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL026 On 23/10/2015 Spot Bond				100.00000	0.00000	102.04296				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL027 On 12/03/2020 Spot Bond			100.00000	10.46866	100.00000	10.44329				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL02U On 12/12/2018 Spot Bond			100.00000	12.95069	100.00000	12.91932				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.70000	96.32988	11.70000	97.42372				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	18.18183	100.00000	18.13779				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	9.86352	100.00000	9.83963				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	18.92498	100.00000	18.87913				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DEN40U On 28/01/2016 Spot Bond				100.00000	0.00000	100.17895				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG43 On 29/09/2017 Spot Bond			8.03500	100.13407	8.03500	100.11263				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG44 On 20/11/2015 Spot Bond				100.00000	0.00000	101.47045				0.00	0	0
Total DENG55 SPOT										0.00	0	0

Contract 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 DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.38638				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.20986				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	81.35127	100.00000	99.72900				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.18517				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.58932				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	103.59861				0.00	0	0
Total DLTC09 SPOT										0.00	0	0
Total For DLTC09										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.03905				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.24894				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.43089				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.08443				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	55.49489				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			9.46500	99.26424	9.46500	99.23917				0.00	0	180,000,000
Total DV2021 SPOT										0.00	0	180,000,000

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 For DV2021									0.00	0	180,000,000
DV21 On 15/06/2016 Spot Bond			7.71500	108.03991	7.71500	108.01756			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			9.25000	100.69765	9.25000	100.67250			5,550,000,000.00	600,000	1,350,000,000
Total DV22 SPOT									5,550,000,000.00	600,000	1,350,000,000
Total For DV22									5,550,000,000.00	600,000	1,350,000,000
DV23 On 27/02/2023 Spot Bond			9.63500	106.33581	9.63500	106.30817			963,500,000.00	100,000	1,050,000,000
Total DV23 SPOT									963,500,000.00	100,000	1,050,000,000
Total For DV23									963,500,000.00	100,000	1,050,000,000
DV24 On 18/02/2024 Spot Bond			9.61500	104.94671	9.61500	104.91948			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.61000	108.37511	9.61000	108.34702			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.93565			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00 On 20/11/2015 Spot Bond				100.00000	0.00000	101.46415			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	101.01049			0.00	0	0
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	101.05876			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	100.17089			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	100.74748			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.56876			0.00	0	0
Total DVF16 SPOT									0.00	0	0

Contract 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 DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.52350				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	100.22488				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			8.36000	120.79380	8.36000	120.76693				0.00	0	2,436,500,000
Total E170 SPOT										0.00	0	2,436,500,000
Total For E170										0.00	0	2,436,500,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.32585				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.33000	101.48960	2.33000	101.47460				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			2.10500	126.62996	2.10500	126.61203				0.00	0	6,496,600,000
Total EL28 SPOT										0.00	0	6,496,600,000
Total For EL28										0.00	0	6,496,600,000
EL29 On 19/11/2029 Spot Bond			2.10500	114.09790	2.10500	114.08174				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			2.02500	114.95423	2.02500	114.93819				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			2.23000	104.89687	2.23000	104.88163				0.00	0	0
Total EL31 SPOT										0.00	0	0

Contract 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 EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.31000	101.87149	2.31000	101.85649				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.77500	103.28820	9.77500	103.26142				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			9.67500	108.72776	9.67500	108.69985				0.00	0	350,000,000
Total EMM02 SPOT										0.00	0	350,000,000
Total For EMM02										0.00	0	350,000,000
EMM03 On 04/05/2024 Spot Bond			10.05000	102.53634	10.05000	102.50901				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.24500	94.34063	10.24500	97.32440				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.38500	105.26224	10.38500	104.36972				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			10.15000	101.82396	10.15000	101.55205				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.61365				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.50466				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.09082				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.97951				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.98028				0.00	0	0
Total EPF005 SPOT										0.00	0	0

Contract 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 EPF005									0.00	0	0
EPFC1: On 05/11/2015 Spot Bond				100.00000	0.00000	99.98156			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC1: On 24/08/2015 Spot Bond				100.00000	0.00000	103.19167			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.00000	0.00000	101.44401			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.53879			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	95.92955			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	99.50511			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			10.36000	98.89273	10.36000	98.86544			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.70627			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.27016			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.72863			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

Contract 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 ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.83647			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.66978			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.57577			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.64038			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.56284			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.61669			0.00	0	550,000,000
Total ERSA17 SPOT									0.00	0	550,000,000
Total For ERSA17									0.00	0	550,000,000
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.57773			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.55615			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.25000	103.44987	6.25000	103.43222			0.00	0	72,500,000,000
Total ES15 SPOT									0.00	0	72,500,000,000
Total For ES15									0.00	0	72,500,000,000
ES18 On 20/04/2018 Spot Bond			8.19500	105.22086	8.19500	105.19776		18,030,639,000,000.00	2,200,200,000	16,001,377,800	
Total ES18 SPOT								18,030,639,000,000.00	2,200,200,000	16,001,377,800	
Total For ES18								18,030,639,000,000.00	2,200,200,000	16,001,377,800	
ES23 On 25/01/2023 Spot Bond			8.87000	106.39574	8.87000	106.37064		33,706,000,000.00	3,800,000	7,538,367,100	
Total ES23 SPOT								33,706,000,000.00	3,800,000	7,538,367,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23									33,706,000,000.00	3,800,000	7,538,367,100
ES26 On 02/04/2026 Spot Bond			9.10000	94.26905	9.10000	94.24613			9,100,000,000.00	1,000,000	15,402,738,100
Total ES26 SPOT									9,100,000,000.00	1,000,000	15,402,738,100
Total For ES26									9,100,000,000.00	1,000,000	15,402,738,100
ES33 On 15/09/2033 Spot Bond			9.72500	84.13894	9.73500	84.04509			133,759,104,860,000.00	13,754,149,600	137,993,897,400
Total ES33 SPOT									133,759,104,860,000.00	13,754,149,600	137,993,897,400
Total For ES33									133,759,104,860,000.00	13,754,149,600	137,993,897,400
ES42 On 25/04/2042 Spot Bond			9.80000	90.13102	9.80000	90.10746			0.00	0	63,982,451,600
Total ES42 SPOT									0.00	0	63,982,451,600
Total For ES42									0.00	0	63,982,451,600
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.61234			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.76421			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.53442			0.00	400,000,000	200,000,000
Total FIFB01 SPOT									0.00	400,000,000	200,000,000
Total For FIFB01									0.00	400,000,000	200,000,000
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.37256			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.83325			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.63109			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	101.48078			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	101.24337			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	102.28711			0.00	0	0
Total FIFC17 SPOT									0.00	0	0

Contract 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 FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	101.52930				0.00	0	0
Total FIFC18 SPOT										0.00	0	0
Total For FIFC18										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	101.07009				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	100.99694				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.41446	100.00000	10.38923				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.13705	100.00000	10.11250				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	101.05719				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	100.15493				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.18176				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.26473				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			9.68000	97.72028	9.68000	97.69506				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.04205				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.04198				0.00	0	0
Total FRB09 SPOT										0.00	0	0

Contract 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 FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.20518				0.00	0	40,000,000
Total FRB10 SPOT										0.00	0	40,000,000
Total For FRB10										0.00	0	40,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.24477				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.46455				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.48893				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			10.42500	99.02748	10.42500	99.89847				0.00	0	190,000,000
Total FRB14 SPOT										0.00	0	190,000,000
Total For FRB14										0.00	0	190,000,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.52249				0.00	0	10,000,000
Total FRB15 SPOT										0.00	0	10,000,000
Total For FRB15										0.00	0	10,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.72034				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000
Total For FRB16										0.00	0	10,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.73118				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			10.53000	105.56526	10.53000	105.53566				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.22857				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			1.94500	136.19366	1.94500	137.08849				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			2.01500	127.51802	2.01500	283.47015				0.00	0	20,000,000
Total FRBI23 SPOT										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 For FRBI23									0.00	0	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.18000	109.26497	2.18000	116.13113			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.93500	97.38849	2.93500	157.74398			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			3.14000	104.85915	3.14000	197.37406			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			7.27500	105.90566	7.27500	105.88472			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			7.58300	67.79433	7.58300	67.20654			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			9.39700	43.65978	9.39700	42.75724			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.64000	42.31372	9.64000	41.39552			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.76247			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14685			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99184			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.08964			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.34089	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0

Contract 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 FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.34089	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	101.06676				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	101.01610				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28282				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	101.04910				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	100.27388	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.11620				0.00	0	0
Total FRC128 SPOT										0.00	0	0

Contract 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 FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.37780			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.33683			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: 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
FRC13: 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
FRC13: 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
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0

Contract 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 FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	23.34440	100.09221	23.28780				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.95122				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	108.85158				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.27763				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.54477				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	101.06569				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	101.07765				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.98343				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.99606				0.00	0	0
Total FRC154 SPOT										0.00	0	0

Contract 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 FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.30756				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.97836				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	66.75632	13.22500	66.73272				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.92169				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.92288				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.37316				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.96538				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			3.41000	101.08525	3.41000	104.56270				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	101.00785				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	101.00785				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	103.81706				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.81701				0.00	0	0
Total FRC173 SPOT										0.00	0	0

Contract 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 FRC173									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.02118			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	100.94886			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	100.92641			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	99.97315			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.08679			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	101.84310			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	99.97343			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.22604			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.24894			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	100.98662			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.27056			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.91578			0.00	0	0
Total FRC186 SPOT									0.00	0	0

Contract 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 FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.99606				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.99606				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.00939				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.69678				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.73547				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.72127				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.54445				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.05264				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.52581				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.70255				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.50191				0.00	0	0
Total FRC198 SPOT										0.00	0	0

Contract 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 FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.50331				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC200 On 17/04/2017 Spot Bond				100.00000	0.00000	100.39815				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC201 On 17/04/2016 Spot Bond				100.00000	0.00000	100.35976				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC202 On 17/04/2017 Spot Bond				100.00000	0.00000	100.39815				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC203 On 17/04/2016 Spot Bond				100.00000	0.00000	100.35822				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC204 On 06/05/2017 Spot Bond				100.00000	0.00000	99.97791				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	100.00000	8.75000	99.97648				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC206 On 20/06/2019 Spot Bond				100.00000	0.00000	100.85818				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	10.59262	100.00000	10.56697				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	9.71057	100.00000	9.68706				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.01987				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	12.17297	100.00000	12.14348				0.00	0	0
FRC211 On 20/12/2019 Spot Bond				100.00000	0.00000	101.03143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	27.97015	100.00000	27.90239				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	99.95754				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	10.28129	100.00000	10.25639				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	23.07109	100.00000	23.01520				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	99.95750				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	23.04618	100.00000	22.99036				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	99.95760				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	99.95984				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	100.02100				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	100.01958				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.75500	130.69006	2.75500	130.66926				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	101.76613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.74260				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	101.74260				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.71593				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	101.11958				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.97651				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.90840				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	101.04910				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.83823				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.39290				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.06331				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.29303				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.18551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.28500	115.10961	3.28500	126.65389				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	101.08238				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			3.33500	106.81523	3.33500	126.28237				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			3.31500	104.72869	3.31500	126.43083				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.68500	100.95677	2.68500	130.63678				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.75500	103.54207	2.75500	141.58137				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20734				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.94405				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.07526				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.25152				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.20629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02317				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	101.02200				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	100.97473				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	13.53599	100.00000	13.50320				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02/ On 01/06/2016 Spot Bond			100.00000	60.08864	100.00000	59.94307				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	29.42565	100.00000	29.35437				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11/ On 08/11/2016 Spot Bond			100.00000	41.92448	100.00000	41.79359				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13/ On 31/12/2019 Spot Bond			100.00000	12.14966	100.00000	12.12022				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	100.85861				0.00	158,700,000	52,900,000
Total FRJ16 SPOT										0.00	158,700,000	52,900,000
Total For FRJ16										0.00	158,700,000	52,900,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.33274				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.47910				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	100.11648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.80524				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.97223				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.72591				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.11300	84.12909	2.11300	106.56093				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.43000	105.44929	2.43000	114.28487				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.27460				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39062	10.38000	100.36267				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39062	10.38000	100.36267				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 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
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.15146				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.57000	102.74519	2.57000	111.53142				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.58000	212.70086	2.58000	213.09467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.54000	112.13193	2.54000	112.11472				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.61000	211.82414	2.61000	212.21448				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.18558				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.26500	115.30407	2.26500	115.28722				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.63000	110.39290	2.63000	110.37568				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	52.75400				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS116 On 06/08/2015 Spot Bond				100.00000	0.00000	99.98264				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.73500	108.40467	2.73500	108.38746				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS118 On 07/12/2033 Spot Bond			2.73000	115.66617	2.73000	208.73785				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.78000	113.99935	2.78000	207.30981				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS120 On 31/01/2025 Spot Bond			2.19500	101.55380	2.19500	101.53917				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.81000	162.97709	2.81000	206.45872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.01000	90.13384	3.01000	103.38065				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			2.97500	99.76664	2.97500	157.07876				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.46000	83.62114	3.46000	95.77650				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			2.96500	99.82821	2.96500	157.24477				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				100.00000	0.00000	101.60219				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.02500	156.06799	3.02500	156.19235				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.32000	192.29992	3.32000	192.89363				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	93.02373				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.39000	84.32419	3.39000	96.91362				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.36000	84.70096	3.36000	97.40599				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			3.17000	87.35032	3.17000	100.59587				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			2.83500	158.78137	2.83500	159.42138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.09000	198.45779	3.09000	198.71846				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.13500	126.47035	2.13500	281.14029				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			2.02500	127.43032	2.02500	283.27512				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			2.74500	121.30092	2.74500	269.64434				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			2.41500	102.04398	2.41500	133.32128				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	100.19700				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			1.94500	137.10735	1.94500	132.89678				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.33559				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.61449				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	100.02036				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			2.41000	111.63104	2.41000	111.61432				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	32.19786	104.97509	32.11640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	35.82913	101.07593	35.74150				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	29.05113	100.44759	28.98047				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	34.22213	100.76967	34.13865				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			2.10000	121.07207	2.10000	121.05491				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			2.12500	98.96391	2.12500	116.68087				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	98.91347				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.15500	98.70936	2.15500	116.38065				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.64834				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			2.22500	125.69133	2.22500	354.00978				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	99.87806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.51841			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			7.58500	103.55118	7.58500	103.53025			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			8.16000	103.95823	8.16000	103.93564			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			8.42000	108.15785	8.42000	108.13347			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.03000	101.90085	9.03000	101.87639		2,709,000,000.00		300,000	760,000,000
Total FRX19 SPOT								2,709,000,000.00		300,000	760,000,000
Total For FRX19								2,709,000,000.00		300,000	760,000,000
FRX20 On 01/10/2020 Spot Bond			9.28500	100.86268	9.28500	100.83768			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			10.03500	91.42013	10.03500	91.39580		8,028,000,000,000.00		800,000,000	1,129,000,000
Total FRX23 SPOT								8,028,000,000,000.00		800,000,000	1,129,000,000
Total For FRX23								8,028,000,000,000.00		800,000,000	1,129,000,000
FRX24 On 10/12/2024 Spot Bond			10.11000	105.45749	10.11000	105.42907			0.00	0	1,180,000,000
Total FRX24 SPOT									0.00	0	1,180,000,000
Total For FRX24									0.00	0	1,180,000,000
FRX26 On 01/10/2026 Spot Bond			10.49000	95.75264	10.49000	96.82337			0.00	0	560,000,000
Total FRX26 SPOT									0.00	0	560,000,000
Total For FRX26									0.00	0	560,000,000
FRX30 On 31/01/2030 Spot Bond			10.77500	92.72269	10.77500	92.69625			0.00	0	3,020,000,000
Total FRX30 SPOT									0.00	0	3,020,000,000
Total For FRX30									0.00	0	3,020,000,000
FRX31 On 21/02/2031 Spot Bond			10.90000	93.97068	10.90000	93.94313			0.00	0	110,000,000

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 FRX31 SPOT										0.00	0	110,000,000
Total For FRX31										0.00	0	110,000,000
FRX45 On 14/04/2045 Spot Bond			10.26000	81.57049	10.26000	81.54819				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.84256				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.85451				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.88434				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.93210				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96790				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.12290				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.50145				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.37303				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.55821				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.62126				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.67379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.90487				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A1L On 20/02/2016 Spot Bond			100.00000	61.86326	100.00000	61.71339				0.00	0	0
Total FS3A1U SPOT										0.00	0	0
Total For FS3A1U										0.00	0	0
FS3A2L On 20/02/2018 Spot Bond			100.00000	10.37893	100.00000	10.35379				0.00	0	0
Total FS3A2U SPOT										0.00	0	0
Total For FS3A2U										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.74130	100.00000	1.73708				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	0.29214	100.00000	0.29143				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.62716	100.00000	9.60384				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.61517	100.00000	1.61126				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	0.27098	100.00000	0.27032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.48770				0.00	800,000,000	400,000,000
Total GBL01 SPOT										0.00	800,000,000	400,000,000
Total For GBL01										0.00	800,000,000	400,000,000
GFC04 On 11/04/2017 Spot Bond			9.51000	102.96864	9.51000	102.94250				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.18304				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.47838				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.49794				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.62503				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	101.78133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.87895				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT33 On 11/08/2015 Spot Bond				100.00000	0.00000	101.52609				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.09445	100.00000	11.06757				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	22.91213	100.00000	22.85661				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	12.59771	100.00000	12.56720				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.40807	100.00000	10.37558				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	100.18306				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond			100.00000		0.00000	100.18997				0.00	1,430,000,000	1,430,000,000
Total GRH1A3 SPOT										0.00	1,430,000,000	1,430,000,000
Total For GRH1A3										0.00	1,430,000,000	1,430,000,000
GRH1B On 25/10/2017 Spot Bond			100.00000		0.00000	100.19853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.21041				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	100.16979				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.41516				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.69390				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.14256				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.67244				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.86044				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.21524				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.06199				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	11.64846	100.00000	11.62024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.05788				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	100.03947				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.03993				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	101.59707				0.00	0	0
Total HILC21 SPOT										0.00	0	0
Total For HILC21										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	100.76233				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.31232	100.00000	9.27092				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.31232	100.00000	9.27092				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.87864	100.00000	9.83472				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.87864	100.00000	9.83472				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	10.64483	100.00000	10.59802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.60675	100.00000	10.55960				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.49667	100.00000	11.44555				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.38894				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	100.48589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.90390			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200			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			9.39000	105.33560	9.39000	105.30891			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.88388			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.76838			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			8.60500	104.71809	8.60500	104.69412			0.00	0	1,890,000,000
Total HWAY20 SPOT									0.00	0	1,890,000,000
Total For HWAY20									0.00	0	1,890,000,000
HWAY2 On 07/12/2023 Spot Bond			1.90500	128.48749	1.90500	285.62612		2,472,499,500,000.00		1,297,900,000	3,597,900,000
Total HWAY23 SPOT								2,472,499,500,000.00		1,297,900,000	3,597,900,000
Total For HWAY23								2,472,499,500,000.00		1,297,900,000	3,597,900,000
HWAY2 On 07/12/2024 Spot Bond			1.88500	131.71315	1.88500	292.79687		0.00		0	0
Total HWAY24 SPOT								0.00		0	0
Total For HWAY24								0.00		0	0
HWAY3 On 31/07/2034 Spot Bond			9.73000	96.02671	9.73000	96.00192		0.00		0	1,710,000,000
Total HWAY34 SPOT								0.00		0	1,710,000,000
Total For HWAY34								0.00		0	1,710,000,000
HWAY3 On 31/07/2035 Spot Bond			9.77000	95.61607	9.77000	95.59129		0.00		0	0
Total HWAY35 SPOT								0.00		0	0
Total For HWAY35								0.00		0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	35.84467	100.00000	35.75784		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	86.35611	100.00000	86.15528		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	39.52624	100.00000	39.43049			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	39.59249	100.00000	39.49657			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200			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			1.51500	122.99199	1.51500	122.97651		586,996,143,000.00	387,456,200	40,331,086,100	
Total I2025 SPOT								586,996,143,000.00	387,456,200	40,331,086,100	
Total For I2025								586,996,143,000.00	387,456,200	40,331,086,100	
I2033 On 28/02/2033 Spot Bond			1.82000	101.80168	1.82000	102.15388		4,816,177,184,000.00	2,646,251,200	42,000,000,000	
Total I2033 SPOT								4,816,177,184,000.00	2,646,251,200	42,000,000,000	
Total For I2033								4,816,177,184,000.00	2,646,251,200	42,000,000,000	
I2038 On 31/01/2038 Spot Bond			1.79000	127.96622	1.81000	127.49386		62,224,133,940,000.00	34,762,086,000	129,220,100,200	
Total I2038 SPOT								62,224,133,940,000.00	34,762,086,000	129,220,100,200	
Total For I2038								62,224,133,940,000.00	34,762,086,000	129,220,100,200	
I2046 On 31/03/2046 Spot Bond			1.95000	126.16432	1.95000	126.14694		6,278,025,000,000.00	3,219,500,000	86,809,579,000	
Total I2046 SPOT								6,278,025,000,000.00	3,219,500,000	86,809,579,000	
Total For I2046								6,278,025,000,000.00	3,219,500,000	86,809,579,000	
I2050 On 31/12/2050 Spot Bond			1.90500	136.09518	1.92500	135.41703		40,225,989,525,000.00	21,116,005,000	60,745,666,500	
Total I2050 SPOT								40,225,989,525,000.00	21,116,005,000	60,745,666,500	
Total For I2050								40,225,989,525,000.00	21,116,005,000	60,745,666,500	
IBL21 On 15/03/2016 Spot Bond			8.41500	104.34134	8.41500	104.31798		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			8.26000	107.87852	8.26000	107.85480		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	
Total For IBL22								0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			8.23500	103.88966	8.23500	103.86651		0.00	0	209,550,000	
Total IBL28 SPOT								0.00	0	209,550,000	
Total For IBL28								0.00	0	209,550,000	
IBL33 On 03/11/2016 Spot Bond			100.00000		0.00000	100.03903		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.52500	100.22476	1.52500	132.85690				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			2.01500	104.49103	2.01500	136.51984				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	101.23327				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			8.38000	103.89808	8.38000	103.87477				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	101.65820				0.00	0	0
Total IBL42 SPOT										0.00	0	0
Total For IBL42										0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	99.80857				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				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			9.01000	98.10539	9.01000	98.08177				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			9.45000	92.59447	9.45000	92.57124			945,000,000.00	100,000	2,340,000,000	
Total IBL46 SPOT									945,000,000.00	100,000	2,340,000,000	
Total For IBL46									945,000,000.00	100,000	2,340,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.93712			0.00	0	0	
Total IBL48 SPOT									0.00	0	0	
Total For IBL48									0.00	0	0	
IBL49 On 02/04/2018 Spot Bond			8.99000	98.67363	8.99000	98.64993			0.00	0	217,440,000	
Total IBL49 SPOT									0.00	0	217,440,000	
Total For IBL49									0.00	0	217,440,000	
IBL50 On 02/08/2020 Spot Bond			9.50000	98.53609	9.50000	98.51123			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.94189				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	99.10079				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			7.86000	99.54922	7.86000	99.52837				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.79000	98.37826	8.79000	98.35526				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	100.02575				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.85169				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			8.03000	100.52654	8.03000	100.50468				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.75000	105.69114	8.75000	105.66615				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.83500	107.19652	9.83500	107.16810				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.69884				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.23850				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	100.04892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.14305				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	100.14581				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.09826				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			2.74500	130.76719	2.74500	130.74640				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.74441				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	15.98952	100.00000	15.91921				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01087	100.00000	0.01084				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.30113				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.25464				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			9.47500	97.80794	9.47500	97.78320				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.47657				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.39808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.10000	98.62492	10.10000	98.59852				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	100.08055	5.00000	100.06712				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	101.48163	5.00000	101.46794				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.57277	4.00000	101.56184				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	101.20839	4.00000	101.19743				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	61.16133	100.00000	61.01316				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	61.03855	100.00000	60.89068				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	61.03855	100.00000	60.89068				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	106.37978	9.20000	106.35365				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.86918				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.29412	100.00000	8.27402				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	99.81311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.59088	100.00000	21.53858				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	22.44721	100.00000	22.39284				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	1.75273	100.00000	1.74938				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.32672	100.00000	9.30412				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.23227	100.00000	11.20506				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.26768	100.00000	11.24038				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.94354	100.00000	8.92375				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	41.33625	100.00000	41.23611				0.00	0	0
Total IN290U SPOT										0.00	0	0
Total For IN290U										0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total IN294U SPOT										0.00	0	0
Total For IN294U										0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				0.00	0	0
Total IN295U SPOT										0.00	0	0
Total For IN295U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.07380	100.00000	12.03394				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	84.56300	100.00000	83.99925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	84.64830	100.00000	84.08399				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	84.63790	100.00000	84.07365				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	84.82323	100.00000	84.63090				0.00	0	0
Total IN534U SPOT										0.00	0	0
Total For IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total IN535U SPOT										0.00	0	0
Total For IN535U										0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	84.29561	100.00000	84.10138				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	100.08262	100.00000	99.72898				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	96.81698	100.00000	96.56085				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.91172	6.45000	99.80599				0.00	0	0
Total INA533 SPOT										0.00	0	0
Total For INA533										0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.78839	6.45000	99.68293				0.00	0	0
Total INA534 SPOT										0.00	0	0
Total For INA534										0.00	0	0
INA538 On 08/09/2015 Spot Bond			6.60000	99.40683	6.60000	99.29973				0.00	0	0
Total INA538 SPOT										0.00	0	0
Total For INA538										0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.75000	98.75808	6.75000	98.64998				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.75000	98.63199	6.75000	98.52416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA544 SPOT										0.00	0	0
Total For INA544										0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.75000	98.50621	6.75000	98.39866				0.00	0	0
Total INA545 SPOT										0.00	0	0
Total For INA545										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.96674	101.88636	10.96674	101.61393				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.96674	101.12122	10.96674	101.09105				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	101.03832				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	101.01848				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.20867	6.50000	102.19081				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	101.03732				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	101.01881				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.41745				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.99537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.08542				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	99.34163				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	99.20913				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	84.49074	100.00000	84.29561				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	100.77316				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.30979				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	101.62945				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	99.80701				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	84.10138	100.00000	83.90805				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.46439				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.47060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.92500	102.55085	8.92500	102.52639			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.70877			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.72588			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.73731			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.40929			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.43094			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.41788			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	100.12840			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			9.82500	99.98575	9.82500	99.95969			0.00	0	2,078,150,000
Total IPL10 SPOT									0.00	0	2,078,150,000
Total For IPL10									0.00	0	2,078,150,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.01060			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.95000	105.04668	8.95000	105.02170		2,685,000,000.00		300,000	1,360,000,000
Total IPL6 SPOT								2,685,000,000.00		300,000	1,360,000,000
Total For IPL6								2,685,000,000.00		300,000	1,360,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.61347			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.54176				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.92705				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.29475				0.00	0	20,000,000
Total IV015 SPOT										0.00	0	20,000,000
Total For IV015										0.00	0	20,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.40411				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			2.69500	100.36974	2.69500	130.81185				0.00	0	30,000,000
Total IV017 SPOT										0.00	0	30,000,000
Total For IV017										0.00	0	30,000,000
IV019 On 31/03/2028 Spot Bond			3.52500	148.28171	3.52500	153.47015				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.78864				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.52449				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.39992				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.26682				0.00	0	20,000,000
Total IV025 SPOT										0.00	0	20,000,000
Total For IV025										0.00	0	20,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.81689				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			3.51500	102.75786	3.51500	110.58625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.51500	102.67220	3.51500	110.58625				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.35918				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.39651				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.71573	100.00000	9.67300				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			10.55000	111.01058	10.55000	110.97957				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.82832				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			3.62500	146.74029	3.62500	146.71347				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total IV533U SPOT										0.00	0	0
Total For IV533U										0.00	0	0
IV534U On 20/08/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total IV534U SPOT										0.00	0	0
Total For IV534U										0.00	0	0
IVA533 On 13/08/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total IVA533 SPOT										0.00	0	0
Total For IVA533										0.00	0	0
IVA534 On 20/08/2015 Spot Bond			6.45000	99.75321	6.45000	98.76089				0.00	0	0
Total IVA534 SPOT										0.00	0	0
Total For IVA534										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.60000	99.49625	6.60000	98.60920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.60000	99.37110	6.60000	98.48628				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.75000	99.22927	6.75000	99.12014				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.75000	98.84835	6.75000	98.74005				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.75000	98.72202	6.75000	98.61400				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.75000	98.59602	6.75000	98.48827				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			6.75000	98.47034	6.75000	98.36286				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.30396				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.58511				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.49525				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.66976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.34677				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.46538				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.46849				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.47470				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.44673				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.31487				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	100.14963				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.98317				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.67108				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.35685				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.34330				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.69896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.24980				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.91301				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.74759				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.76707				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.76707				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			9.35000	100.32533	9.35000	100.30042				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.43700	100.00000	13.40743				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.62922	100.00000	11.60105				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.49500	99.67426	9.49500	99.64915				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	100.15227				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	99.82334				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.98798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	105.65932				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	100.24005				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	101.16405				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.14500	102.10110	7.14500	102.08143				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	99.97853				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.67258				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.37265				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	100.04152				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	99.88272				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.87110				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.27851				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.87664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.14492				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	100.69796				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.15420				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	100.10953				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	100.76562				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.04392				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	100.13219				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.29247				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	61.71339	100.00000	61.56389				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.23458				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.26295				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.13277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	101.27410			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	81.11111	100.00000	80.93126			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.74409			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.04940			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	1.74181	100.00000	1.73415			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			8.65000	139.73088	8.65000	139.69872			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.82704			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.08277			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.27807			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.89175			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.48195			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			10.45000	98.97892	10.45000	98.95154			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.33448	9.71000	104.30715			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	100.02148			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.98000	97.48389	8.98000	97.46024		3,592,000,000.00		400,000	3,260,000,000
Total LGL02 SPOT								3,592,000,000.00		400,000	3,260,000,000
Total For LGL02								3,592,000,000.00		400,000	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.11000	99.18809	9.11000	99.16395		0.00		0	700,000,000
Total LGL03 SPOT								0.00		0	700,000,000
Total For LGL03								0.00		0	700,000,000
LGL04 On 14/08/2020 Spot Bond			10.12000	96.11367	10.12000	96.08746		2,024,000,000.00		200,000	580,000,000
Total LGL04 SPOT								2,024,000,000.00		200,000	580,000,000
Total For LGL04								2,024,000,000.00		200,000	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.26663		0.00		0	10,000,000
Total LGL05 SPOT								0.00		0	10,000,000
Total For LGL05								0.00		0	10,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.54209		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			8.16500	102.39517	8.16500	102.37291		0.00		0	1,040,000,000
Total LHL02 SPOT								0.00		0	1,040,000,000
Total For LHL02								0.00		0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.68010		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	102.14155		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	101.64224		0.00		0	0
Total LRFA1 SPOT								0.00		0	0
Total For LRFA1								0.00		0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.73247		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.85816				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	99.84244				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.95692				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 11/08/2015 Spot Bond				100.00000	0.00000	99.89519				0.00	0	0
Total MAQ071 SPOT										0.00	0	0
Total For MAQ071										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	99.36045				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				100.00000	0.00000	98.85569				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	98.20447				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.85476				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.87592				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	100.31258				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	100.34780				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.96080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.45824				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	98.89616				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.72411				0.00	800,000,000	400,000,000
Total MBF029 SPOT										0.00	800,000,000	400,000,000
Total For MBF029										0.00	800,000,000	400,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.39400				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.78988				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.22610				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.72722				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.42359				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	99.98238				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.96328				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.96245				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 08/12/2015 Spot Bond				100.00000	0.00000	101.09476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF043 SPOT									0.00	0	0
Total For MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.41591			0.00	0	0
Total MBF044 SPOT									0.00	0	0
Total For MBF044									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.45196			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.11674			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	57.10467	100.00000	56.96633			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	28.35597	100.00000	28.28728			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.26270	100.00000	20.21361			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.34311	100.00000	20.29383			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	22.60299	100.00000	22.54824			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	25.52424	100.00000	25.46241			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	100.14298			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			9.01000	102.81823	9.01000	102.79348		901,000,000.00	100,000	540,000,000	
Total MBSA01 SPOT								901,000,000.00	100,000	540,000,000	
Total For MBSA01								901,000,000.00	100,000	540,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.03000	102.34098	9.03000	102.31629		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.45359				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.56748				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.59447				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			8.19500	103.29792	8.19500	103.27526				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			9.00000	101.77791	9.00000	101.75356				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.75000	102.07188	9.75000	102.04547				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.84851				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.87838				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.80000	102.81246	9.80000	102.78542				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			7.31500	103.42093	7.31500	103.40038				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			9.12000	101.03602	9.12000	101.01140				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.40194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.45099				0.00	0	0
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	75.55609	100.00000	75.25746				0.00	0	0
Total MIP4U SPOT										0.00	0	0
Total For MIP4U										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.00915				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			9.62500	106.74883	9.62500	105.71047				0.00	0	660,000,000
Total MMIG02 SPOT										0.00	0	660,000,000
Total For MMIG02										0.00	0	660,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.73544				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	37.62634	100.00000	37.53519				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.82000	100.98078	8.82000	100.95697				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.81000	102.95027	8.81000	102.92616				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.46807	100.89771	6.45228				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.55265	100.61875	6.53670				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
N4A305 On 14/08/2020 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 N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.06701				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	101.14364				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.15895				0.00	0	180,000,000
Total N5C23 SPOT										0.00	0	180,000,000
Total For N5C23										0.00	0	180,000,000
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.32563				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.46444				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.89184	100.00000	11.86303				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.73156	100.00000	12.70072				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.93500	93.20798	9.93500	93.18343			1,987,000,000.00		200,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM01 SPOT									1,987,000,000.00	200,000	1,000,000,000
Total For NAM01									1,987,000,000.00	200,000	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			9.57500	101.05457	9.57500	101.02875			0.00	0	10,000,000
Total NAM02 SPOT									0.00	0	10,000,000
Total For NAM02									0.00	0	10,000,000
NBK10 On 25/07/2016 Spot Bond			7.94000	99.28000	7.94000	99.25900			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			9.48000	99.37764	9.48000	99.35264			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			9.07500	104.86932	9.07500	104.84403			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			9.53500	104.80975	9.53500	104.78324			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.34688			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.43500	100.38407	9.43500	100.37837			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	101.38081			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.67500	95.67744	9.67500	100.03972			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.42956			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			10.25000	99.70959	10.25000	99.68206			0.00	0	3,500,000,000
Total NBK16A SPOT									0.00	0	3,500,000,000
Total For NBK16A									0.00	0	3,500,000,000
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.31594			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			10.43000	99.79767	10.43000	99.76995				0.00	0	510,000,000
Total NBK17A SPOT										0.00	0	510,000,000
Total For NBK17A										0.00	0	510,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.39392				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			9.43000	100.99882	9.43000	100.97340				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.64135				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.82500	100.80779	9.82500	100.78137				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.32179				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			10.50000	100.94501	10.50000	100.91678				0.00	0	10,000,000
Total NBK20A SPOT										0.00	0	10,000,000
Total For NBK20A										0.00	0	10,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.80524				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			10.70000	105.63902	10.70000	99.95686				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	99.87817				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	101.72016				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.76665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.81063				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.89433				0.00	0	30,000,000
Total NBK25B SPOT										0.00	0	30,000,000
Total For NBK25B										0.00	0	30,000,000
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.28844				0.00	0	10,000,000
Total NBK26B SPOT										0.00	0	10,000,000
Total For NBK26B										0.00	0	10,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.31780				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			7.06500	104.46617	7.06500	104.44612				0.00	0	2,480,000,000
Total NBK2A SPOT										0.00	0	2,480,000,000
Total For NBK2A										0.00	0	2,480,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.30481				0.00	724,800,000	211,000,000
Total NBK2B SPOT										0.00	724,800,000	211,000,000
Total For NBK2B										0.00	724,800,000	211,000,000
NBK3A On 09/09/2019 Spot Bond			9.08000	112.37506	9.08000	112.34796			1,816,000,000.00		200,000	3,060,000,000
Total NBK3A SPOT									1,816,000,000.00		200,000	3,060,000,000
Total For NBK3A									1,816,000,000.00		200,000	3,060,000,000
NBK4 On 28/10/2024 Spot Bond			10.82500	38.73556	10.82500	38.72465			0.00		0	0
Total NBK4 SPOT									0.00		0	0
Total For NBK4									0.00		0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.33838				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.98500	104.27076	7.98500	104.24858				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.85918				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	97.83797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6: On 02/12/2015 Spot Bond				100.00000	0.00000	101.32532				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	100.19679				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	100.15241				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	94.34405				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	99.74481				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.91717				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.91727				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	101.16235				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.84012				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.82235				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.82176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01572				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.94886				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.99500	104.68835	9.99500	107.75755				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.94295				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.03000	103.50170	10.03000	106.61816				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.94886				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.85194				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.95166				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.95830				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.97010				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	101.33510				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.55511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.64299			0.00	0	1,100,000,000
Total NCLN94 SPOT									0.00	0	1,100,000,000
Total For NCLN94									0.00	0	1,100,000,000
NED11 On 17/09/2015 Spot Bond			7.66500	104.34963	7.66500	104.32792		7,665,000,000,000.00	1,000,000,000	500,000,000	
Total NED11 SPOT								7,665,000,000,000.00	1,000,000,000	500,000,000	
Total For NED11								7,665,000,000,000.00	1,000,000,000	500,000,000	
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.22350			0.00	0	0
Total NED13 SPOT								0.00	0	0	
Total For NED13								0.00	0	0	
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.38212			0.00	0	0
Total NED14 SPOT								0.00	0	0	
Total For NED14								0.00	0	0	
NED15 On 08/04/2024 Spot Bond			10.21000	102.12454	10.21000	104.22135			0.00	0	0
Total NED15 SPOT								0.00	0	0	
Total For NED15								0.00	0	0	
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.28209			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	102.55475			0.00	0	0
Total NED17 SPOT								0.00	0	0	
Total For NED17								0.00	0	0	
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.45211			0.00	0	0
Total NED18 SPOT								0.00	0	0	
Total For NED18								0.00	0	0	
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.91227			0.00	0	10,000,000
Total NED19 SPOT								0.00	0	10,000,000	
Total For NED19								0.00	0	10,000,000	
NED20 On 01/07/2025 Spot Bond			11.35000	102.25255	11.35000	100.85325			0.00	0	1,500,000,000
Total NED20 SPOT								0.00	0	1,500,000,000	
Total For NED20								0.00	0	1,500,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.52899			0.00	0	0
Total NED9 SPOT								0.00	0	0	
Total For NED9								0.00	0	0	
NEDH1 On 20/11/2018 Spot Bond			9.44500	118.67959	9.44500	118.64983			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.66970				0.00	1,600,000,000	810,000,000
Total NHM001 SPOT										0.00	1,600,000,000	810,000,000
Total For NHM001										0.00	1,600,000,000	810,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				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			2.03500	173.29063	2.03500	173.26633				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			2.37500	100.20930	2.37500	114.20525				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	188.96689	3.45000	188.93907				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			2.76500	110.47720	2.76500	110.45959				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			3.11500	152.22894	3.11500	144.34002				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.02500	156.21946	3.02500	156.19235				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.85000	102.29796	8.85000	102.27390				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.48000	105.64311	9.48000	105.76855				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.63171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.43437				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.48560				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.45489				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.54498				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.68000	105.66902	9.68000	106.87820				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51631				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.49584				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.63291				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.88000	105.69503	9.88000	105.81650				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.53679				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.54703				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.72089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.92543				0.00	0	380,000,000
Total NQF1D5 SPOT										0.00	0	380,000,000
Total For NQF1D5										0.00	0	380,000,000
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.80070				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.57774				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.80000	111.95331	8.80000	111.92697				0.00	0	689,000,000
Total NRA018 SPOT										0.00	0	689,000,000
Total For NRA018										0.00	0	689,000,000
NRA02: On 31/10/2022 Spot Bond			9.52500	117.24163	9.52500	117.21199				0.00	0	600,000,000
Total NRA022 SPOT										0.00	0	600,000,000
Total For NRA022										0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			1.93000	178.24151	1.93000	178.21704				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			10.40000	115.38423	10.40000	115.35227				0.00	0	2,520,000,000
Total NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.31637				0.00	209,550,000	209,550,000
Total NTC12 SPOT										0.00	209,550,000	209,550,000
Total For NTC12										0.00	209,550,000	209,550,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.94400				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.26744				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.30909				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.20066				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC19 SPOT										0.00	0	10,000,000
Total For NTC19										0.00	0	10,000,000
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.66714				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	102.07935				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.37337	100.00000	19.32644				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	84.57917	100.00000	84.38650				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			7.15500	102.80744	7.15500	102.78762				0.00	0	1,300,000,000
Total OML01 SPOT										0.00	0	1,300,000,000
Total For OML01										0.00	0	1,300,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.55956				0.00	550,000,000	550,000,000
Total OML02 SPOT										0.00	550,000,000	550,000,000
Total For OML02										0.00	550,000,000	550,000,000
OML03 On 27/11/2024 Spot Bond			10.00000	97.31316	10.00000	99.17621				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.25757				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.15500	101.30124	10.15500	102.23515				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.71500	101.31123	10.71500	102.03340				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.25000	102.04740	11.25000	102.40257				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	51.95055	100.00000	51.82470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	100.53000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	103.08795				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.15970				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	100.01938				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	99.83370				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.82415				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.18346				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.19591				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.72500	102.73141	9.72500	101.54184				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	100.18607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.18823			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	100.19303			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.21363			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.21842			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	100.02877			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			8.07000	44.00980	8.07000	44.00029			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			6.16500	106.03362	6.16500	106.01583	621,354,937,500,000.00	100,787,500,000	36,640,500,000		
Total R158 SPOT							1,354,937,500,000.00	100,787,500,000	36,640,500,000		
Total For R158							1,354,937,500,000.00	100,787,500,000	36,640,500,000		
R158P On 15/09/2015 Spot Bond			6.81500	99.25869	6.81500	99.24030		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			6.91500	112.17660	6.91500	112.15588	748,203,000,000,000.00	108,200,000,000	174,371,281,100		
Total R159 SPOT							18,203,000,000,000.00	108,200,000,000	174,371,281,100		
Total For R159							18,203,000,000,000.00	108,200,000,000	174,371,281,100		
R159P On 15/09/2016 Spot Bond			6.74500	92.90914	6.74500	92.89239		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			8.24000	117.77978	8.25000	117.67284	590,681,656,000,000.00	1,285,276,900,000	1,883,341,516,300		
Total R186 SPOT							10,681,656,000,000.00	285,276,900,000	383,341,516,300		
Total For R186							10,681,656,000,000.00	285,276,900,000	383,341,516,300		
R187P On 21/12/2026 Spot Bond			7.99000	41.01945	7.99000	41.01067		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.91000	38.29127	7.91000	38.28316			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			1.52500	293.26275	1.52500	293.22573		11,197,228,472,500.00	7,342,444,900	26,833,013,900	
Total R197 SPOT								11,197,228,472,500.00	7,342,444,900	26,833,013,900	
Total For R197								11,197,228,472,500.00	7,342,444,900	26,833,013,900	
R202 On 07/12/2033 Spot Bond			1.78000	238.32225	1.78000	238.29050		103,739,541,158,000.00	58,280,641,100	227,739,264,000	
Total R202 SPOT								103,739,541,158,000.00	58,280,641,100	227,739,264,000	
Total For R202								103,739,541,158,000.00	58,280,641,100	227,739,264,000	
R2023 On 28/02/2023 Spot Bond			8.12500	101.25008	8.13500	101.17318		880,479,437,500,000.00	108,366,700,000	435,898,622,100	
Total R2023 SPOT								880,479,437,500,000.00	108,366,700,000	435,898,622,100	
Total For R2023								880,479,437,500,000.00	108,366,700,000	435,898,622,100	
R203 On 15/09/2017 Spot Bond			7.25000	105.13906	7.26000	105.09921		867,158,200,000,000.00	809,263,200,000	766,424,232,300	
Total R203 SPOT								867,158,200,000,000.00	809,263,200,000	766,424,232,300	
Total For R203								867,158,200,000,000.00	809,263,200,000	766,424,232,300	
R2030 On 31/01/2030 Spot Bond			8.63500	94.93548	8.63500	94.91367		765,560,103,000,000.00	88,657,800,000	562,767,175,700	
Total R2030 SPOT								765,560,103,000,000.00	88,657,800,000	562,767,175,700	
Total For R2030								765,560,103,000,000.00	88,657,800,000	562,767,175,700	
R2032 On 31/03/2032 Spot Bond			8.72000	98.77811	8.72000	98.75508		783,618,440,000,000.00	89,864,500,000	403,032,271,500	
Total R2032 SPOT								783,618,440,000,000.00	89,864,500,000	403,032,271,500	
Total For R2032								783,618,440,000,000.00	89,864,500,000	403,032,271,500	
R2035 On 28/02/2035 Spot Bond			8.80500	102.59901	8.80500	104.44657		0.00	0	38,800,000,000	
Total R2035 SPOT								0.00	0	38,800,000,000	
Total For R2035								0.00	0	38,800,000,000	
R2037 On 31/01/2037 Spot Bond			8.85000	96.79629	8.85000	96.77351		285,027,965,000,000.00	145,200,900,000	346,582,289,400	
Total R2037 SPOT								285,027,965,000,000.00	145,200,900,000	346,582,289,400	
Total For R2037								285,027,965,000,000.00	145,200,900,000	346,582,289,400	
R204 On 21/12/2018 Spot Bond			7.57000	102.25119	7.58000	102.20088		953,556,479,216,000.00	125,965,188,800	506,469,775,600	
Total R204 SPOT								953,556,479,216,000.00	125,965,188,800	506,469,775,600	
Total For R204								953,556,479,216,000.00	125,965,188,800	506,469,775,600	
R2044 On 31/01/2044 Spot Bond			8.89000	98.69709	8.89000	98.67376		353,191,001,000,000.00	264,700,900,000	214,798,473,500	
Total R2044 SPOT								353,191,001,000,000.00	264,700,900,000	214,798,473,500	
Total For R2044								353,191,001,000,000.00	264,700,900,000	214,798,473,500	
R2048 On 28/02/2048 Spot Bond			8.88500	102.33948	8.88500	102.31531		695,663,514,000,000.00	78,296,400,000	519,778,949,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 SPOT									15,663,514,000,000.00	78,296,400,000	519,778,949,200
Total For R2048									15,663,514,000,000.00	78,296,400,000	519,778,949,200
R207 On 15/01/2020 Spot Bond			7.79000	98.43150	7.80000	98.37455			208,258,602,000,000.00	155,103,800,000	805,228,681,700
Total R207 SPOT									18,258,602,000,000.00	155,103,800,000	305,228,681,700
Total For R207									18,258,602,000,000.00	155,103,800,000	305,228,681,700
R208 On 31/03/2021 Spot Bond			7.91500	97.12077	7.92500	97.05674			851,562,282,000,000.00	233,930,800,000	469,748,891,400
Total R208 SPOT									1,562,282,000,000.00	233,930,800,000	469,748,891,400
Total For R208									1,562,282,000,000.00	233,930,800,000	469,748,891,400
R209 On 31/03/2036 Spot Bond			8.77000	78.31978	8.78000	78.22435			333,705,848,600,000.00	494,151,180,000	709,265,556,000
Total R209 SPOT									13,705,848,600,000.00	494,151,180,000	709,265,556,000
Total For R209									13,705,848,600,000.00	494,151,180,000	709,265,556,000
R210 On 31/03/2028 Spot Bond			1.62500	181.46728	1.62500	181.44388			4,092,395,450,000.00	2,518,397,200	42,730,463,000
Total R210 SPOT									4,092,395,450,000.00	2,518,397,200	42,730,463,000
Total For R210									4,092,395,450,000.00	2,518,397,200	42,730,463,000
R211 On 31/01/2017 Spot Bond			0.82500	134.23567	0.82500	134.22128			311,274,315,000.00	377,302,200	40,516,511,900
Total R211 SPOT									311,274,315,000.00	377,302,200	40,516,511,900
Total For R211									311,274,315,000.00	377,302,200	40,516,511,900
R212 On 31/01/2022 Spot Bond			1.44500	141.24678	1.44500	141.22928			3,044,001,164,000.00	2,106,575,200	143,362,955,100
Total R212 SPOT									3,044,001,164,000.00	2,106,575,200	143,362,955,100
Total For R212									3,044,001,164,000.00	2,106,575,200	143,362,955,100
R213 On 28/02/2031 Spot Bond			8.65000	89.04479	8.66000	88.94820			607,357,940,000,000.00	417,035,600,000	413,402,103,800
Total R213 SPOT									17,357,940,000,000.00	417,035,600,000	413,402,103,800
Total For R213									17,357,940,000,000.00	417,035,600,000	413,402,103,800
R214 On 28/02/2041 Spot Bond			8.81000	79.47267	8.81000	79.45406			910,772,902,000,000.00	330,394,200,000	686,022,547,900
Total R214 SPOT									10,772,902,000,000.00	330,394,200,000	686,022,547,900
Total For R214									10,772,902,000,000.00	330,394,200,000	686,022,547,900
R228C On 15/09/2015 Spot Bond			6.81500	99.25869	6.81500	99.24030			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			6.73500	96.04816	6.73500	96.03087			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			6.74500	92.90914	6.74500	92.89239			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			6.75500	97.52726	6.75500	97.50966			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.73500	94.37297	6.73500	94.35589				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			6.79500	91.22570	6.79500	91.20905				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			7.23500	87.52798	7.23500	87.51099				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			7.28500	84.37549	7.28500	84.35899				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			7.58500	80.73610	7.58500	80.71967				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			7.56500	77.83665	7.56500	77.82086				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.54500	75.05581	7.54500	75.04062				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			7.53500	72.35776	7.53500	72.34314				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.76000	68.99795	7.76000	68.98359				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.74000	66.48958	7.74000	66.47579				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.84500	63.63341	7.84500	63.62003				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.81500	61.34439	7.81500	61.33154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.78500	59.15479	7.78500	59.14245				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.75500	57.05985	7.75500	57.04799				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.71500	55.09676	7.71500	55.08537				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			7.67500	53.22174	7.67500	53.21079				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			8.19000	49.05052	8.19000	49.03977				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			8.15000	47.29098	8.15000	47.28066				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.11000	45.61212	8.11000	45.60221				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			8.07000	44.00980	8.07000	44.00029				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			8.03000	42.48014	8.03000	42.47100				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.99000	41.01945	7.99000	41.01067				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.95000	39.62425	7.95000	39.61581				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.91000	38.29127	7.91000	38.28316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.84498				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.58264				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.46670				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.33107				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	26.97222	100.00000	26.90688				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	21.64331	100.00000	21.59088				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	31.90581	100.00000	31.82851				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	99.72900	100.00000	99.45946				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	43.94363	100.00000	43.83717				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	18.10384	100.00000	18.05998				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	20.48513	100.00000	20.43230				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.53654	100.00000	8.51261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	15.57556	100.00000	15.53539				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	12.61904	100.00000	12.58649				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.70787	100.00000	9.68284				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.15752				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	101.07282				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	101.48020				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.55650				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	101.38641				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	102.61575				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.82369				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	101.32456				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.38053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.14623				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.66233				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	101.40571				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.30517				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	101.65656				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	18.19026	100.00000	18.14619				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	12.76047	100.00000	12.72956				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	10.57220	100.00000	10.54660				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	9.76914	100.00000	9.74548				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.61888				0.00	800,000,000	400,000,000
Total RES12 SPOT										0.00	800,000,000	400,000,000
Total For RES12										0.00	800,000,000	400,000,000
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.52359				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	99.99977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.23727				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.63205				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.43212				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.24635				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.62572				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.31158				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	88.61748				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.29462				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	93.19752				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	92.52168				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.11029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.79519				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	98.17807				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	101.82261	12.35000	101.78890				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	13.75192	100.00000	13.71860				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.17361				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	6.47185	100.00000	6.45634				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	35.24123	100.00000	35.15585				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	81.05727	100.00000	80.87912				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.86887	100.00000	12.83770				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	47.55331	100.00000	47.43812				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.50292				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	77.64506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.29500	105.82558	9.29500	105.79932			929,500,000.00	100,000	1,260,000,000
Total RW21 SPOT									929,500,000.00	100,000	1,260,000,000
Total For RW21									929,500,000.00	100,000	1,260,000,000
RW23 On 10/12/2023 Spot Bond			9.65500	100.63906	9.65500	100.61314			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.92000	87.18771	9.92000	103.91767			0.00	0	270,000,000
Total RW28 SPOT									0.00	0	270,000,000
Total For RW28									0.00	0	270,000,000
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.31881			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			8.11500	105.42211	8.11500	105.39933			0.00	0	0
Total SBK12 SPOT									0.00	0	0
Total For SBK12									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.58118			0.00	0	20,000,000
Total SBK13 SPOT									0.00	0	20,000,000
Total For SBK13									0.00	0	20,000,000
SBK14 On 01/12/2017 Spot Bond			9.51000	102.02195	9.51000	101.99605			0.00	0	10,000,000
Total SBK14 SPOT									0.00	0	10,000,000
Total For SBK14									0.00	0	10,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.94838			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.48659			0.00	1,000,000,000	1,100,000,000
Total SBK16 SPOT									0.00	1,000,000,000	1,100,000,000
Total For SBK16									0.00	1,000,000,000	1,100,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.46519			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.67669			0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK18 SPOT										0.00	0	10,000,000
Total For SBK18										0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.27877				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.68218				0.00	0	20,000,000
Total SBK20 SPOT										0.00	0	20,000,000
Total For SBK20										0.00	0	20,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.20879				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.81742				0.00	0	20,000,000
Total SBK22 SPOT										0.00	0	20,000,000
Total For SBK22										0.00	0	20,000,000
SBK23 On 28/05/2027 Spot Bond			11.73500	101.05676	11.73500	101.32346				0.00	0	2,020,000,000
Total SBK23 SPOT										0.00	0	2,020,000,000
Total For SBK23										0.00	0	2,020,000,000
SBK9 On 10/04/2018 Spot Bond			9.08000	101.10202	9.08000	101.07749				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.65500	105.86192	7.65500	105.83991				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			8.23500	105.79524	8.23500	105.77158				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			7.41500	105.88954	7.41500	105.86820				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			8.66000	102.43829	8.66000	102.41470				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			7.56000	105.87285	7.56000	105.85111				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			8.27500	105.79064	8.27500	105.76687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.03642				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.70249				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			8.22000	104.59926	8.22000	104.57636				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	100.53078				0.00	0	6,400,000
Total SBS15 SPOT										0.00	0	6,400,000
Total For SBS15										0.00	0	6,400,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.90722				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	102.05050				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.68500	103.38207	9.68500	103.35536				0.00	0	220,000,000
Total SBS19 SPOT										0.00	0	220,000,000
Total For SBS19										0.00	0	220,000,000
SBS20 On 15/05/2026 Spot Bond			10.15000	101.58975	10.15000	101.56243				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	99.73437				0.00	0	10,000,000
Total SBS21 SPOT										0.00	0	10,000,000
Total For SBS21										0.00	0	10,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.65157				0.00	32,900,000	32,900,000
Total SBS23 SPOT										0.00	32,900,000	32,900,000
Total For SBS23										0.00	32,900,000	32,900,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.52347				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.91000	101.63388	8.91000	101.60981				0.00	0	330,000,000

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 SBS25 SPOT										0.00	0	330,000,000
Total For SBS25										0.00	0	330,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	28.20479	100.00000	28.14168				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			9.67500	107.26858	9.67500	107.24059				0.00	0	2,970,000,000
Total SBS27 SPOT										0.00	0	2,970,000,000
Total For SBS27										0.00	0	2,970,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.02268				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.95000	100.45470	8.95000	100.43067				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			10.16000	88.92494	10.16000	88.90099				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.27194				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.90000	100.65369	9.90000	100.62712				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.91940				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.94492				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			10.05000	104.11384	10.05000	104.08610				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.16529				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	100.14672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.23000	95.64981	9.23000	95.62637				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			10.33000	92.80983	10.33000	92.78444				0.00	0	1,510,000,000
Total SBS38 SPOT										0.00	0	1,510,000,000
Total For SBS38										0.00	0	1,510,000,000
SBS39 On 29/01/2030 Spot Bond			11.01000	90.90005	11.01000	90.87359				0.00	0	20,000,000
Total SBS39 SPOT										0.00	0	20,000,000
Total For SBS39										0.00	0	20,000,000
SBS4 On 16/11/2021 Spot Bond			9.62500	97.14470	9.62500	97.11989				0.00	0	570,000,000
Total SBS4 SPOT										0.00	0	570,000,000
Total For SBS4										0.00	0	570,000,000
SBS9 On 07/07/2016 Spot Bond			7.50500	104.32991	7.50500	104.30903				0.00	0	350,000,000
Total SBS9 SPOT										0.00	0	350,000,000
Total For SBS9										0.00	0	350,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13500	126.47035	2.13500	281.14029				0.00	0	20,000,000
Total SBSI11 SPOT										0.00	0	20,000,000
Total For SBSI11										0.00	0	20,000,000
SBSI12 On 31/01/2017 Spot Bond			1.43500	131.78287	1.43500	133.03128				0.00	0	10,000,000
Total SBSI12 SPOT										0.00	0	10,000,000
Total For SBSI12										0.00	0	10,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	24.31394	100.00000	24.25503				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.48396			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	37.17279	100.00000	37.08274			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				169.74964	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.09500	117.47468	2.09500	131.75967			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	102.20867	6.50000	102.19081			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.32075			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.19029			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.76000	100.87598	8.76000	100.85235		876,000,000.00	100,000	260,000,000	
Total SHS05 SPOT								876,000,000.00	100,000	260,000,000	
Total For SHS05								876,000,000.00	100,000	260,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.85532		0.00	0	1,000,000	
Total SHS06 SPOT								0.00	0	1,000,000	
Total For SHS06								0.00	0	1,000,000	
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.66363		0.00	0	0	
Total SHS07 SPOT								0.00	0	0	
Total For SHS07								0.00	0	0	
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.85431		0.00	0	0	
Total SHS08 SPOT								0.00	0	0	
Total For SHS08								0.00	0	0	
SHS11L On 19/11/2016 Spot Bond			100.00000	39.68863	100.00000	39.59249		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.13486				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.67454				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	56.14331	100.00000	56.00730				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	43.62202	100.00000	43.51633				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	45.16514	100.00000	45.05572				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.60000	105.13570	9.60000	105.10891				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.33361				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.60294				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.77447				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	100.80440				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.82500	101.02038	9.82500	100.99391			982,500,000.00		100,000	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 SHS25 SPOT										982,500,000.00	100,000	100,000
Total For SHS25										982,500,000.00	100,000	100,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.76472				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			8.16500	101.18782	8.16500	105.97481				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.23000	98.41719	9.23000	98.39265				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			8.66000	102.43829	8.66000	102.41470				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.56884				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.55097				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.95323				0.00	0	5,090,000,000
Total SPDA4 SPOT										0.00	0	5,090,000,000
Total For SPDA4										0.00	0	5,090,000,000
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.52291				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.56427				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.50096				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			8.36000	102.08158	8.36000	102.05875				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.53807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.39628			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			9.51500	97.03708	9.51500	97.01243			3,806,000,000.00	400,000	440,000,000
Total SSA06 SPOT									3,806,000,000.00	400,000	440,000,000
Total For SSA06									3,806,000,000.00	400,000	440,000,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.44381			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	100.89288			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.20287			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.49500	90.55062	9.49500	90.52767			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			9.49500	90.55062	9.49500	90.52767			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN006 On 15/01/2020 Spot Bond			9.22000	93.37742	9.22000	93.35454			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	101.04513			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			8.14000	103.42347	8.14000	103.40105			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN010 On 31/01/2025 Spot Bond			2.26500	114.86599	2.26500	115.28722			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			8.89000	98.44278	8.89000	98.41939			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	105.02037	8.50000	101.63600				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			10.29000	102.68397	10.29000	102.65582				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	101.26598				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			10.53000	76.27504	10.53000	76.25377				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	100.29731				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	100.37777				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.90084				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	100.42454				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	100.91863				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	101.53983				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 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
SSN031 On 17/03/2020 Spot Bond				100.00000	0.00000	101.06185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.42102				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	99.61875				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1239 On 04/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1239 SPOT										0.00	0	0
Total For SY1239										0.00	0	0
SY1240 On 14/08/2015 Spot Bond				100.00000	0.00000	99.84052				0.00	0	0
Total SY1240 SPOT										0.00	0	0
Total For SY1240										0.00	0	0
SY1241 On 18/08/2015 Spot Bond				100.00000	0.00000	99.77095				0.00	0	0
Total SY1241 SPOT										0.00	0	0
Total For SY1241										0.00	0	0
SY1242 On 17/08/2015 Spot Bond				100.00000	0.00000	99.78732				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY1243 On 17/08/2015 Spot Bond				100.00000	0.00000	99.78793				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	99.76960				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY1246 On 21/08/2015 Spot Bond				100.00000	0.00000	99.71643				0.00	0	0
Total SY1246 SPOT										0.00	0	0
Total For SY1246										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				100.00000	0.00000	99.59188				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY1248 On 08/09/2015 Spot Bond				100.00000	0.00000	99.39351				0.00	10,000,000,000	10,000,000,000
Total SY1248 SPOT										0.00	10,000,000,000	10,000,000,000
Total For SY1248										0.00	10,000,000,000	10,000,000,000
SY1249 On 10/09/2015 Spot Bond				100.00000	0.00000	99.36146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.26031			0.00	0	0
Total SY1250 SPOT									0.00	0	0
Total For SY1250									0.00	0	0
SY1252 On 20/10/2015 Spot Bond				100.00000	0.00000	98.64639			0.00	0	0
Total SY1252 SPOT									0.00	0	0
Total For SY1252									0.00	0	0
SY1253 On 19/08/2015 Spot Bond				100.00000	0.00000	99.75477			0.00	0	0
Total SY1253 SPOT									0.00	0	0
Total For SY1253									0.00	0	0
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	98.48936			0.00	0	0
Total SY1254 SPOT									0.00	0	0
Total For SY1254									0.00	0	0
SY1255 On 28/10/2015 Spot Bond				100.00000	0.00000	98.47034			0.00	0	0
Total SY1255 SPOT									0.00	0	0
Total For SY1255									0.00	0	0
SY1256 On 03/11/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978			0.00	0	0
Total SY1256 SPOT									0.00	0	0
Total For SY1256									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.62500	105.19980	6.62500	105.18091		559,150,000,000.00		84,400,000	84,400,000
Total SZ18 SPOT								559,150,000,000.00		84,400,000	84,400,000
Total For SZ18								559,150,000,000.00		84,400,000	84,400,000
SZ25 On 30/09/2025 Spot Bond			8.90000	103.78622	8.90000	103.76154		0.00		0	0
Total SZ25 SPOT								0.00		0	0
Total For SZ25								0.00		0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.55393			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	101.64152			0.00	0	740,000,000
Total T12A11 SPOT									0.00	0	740,000,000
Total For T12A11									0.00	0	740,000,000
T12A12 On 21/02/2048 Spot Bond			9.45000	97.65412	9.45000	100.54190			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	65.04526	100.00000	64.88769			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.28248				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	100.03618				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.84197				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.81868				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.86052				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	90.62901	100.00000	90.49728				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	100.15417				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	100.15524				0.00	0	200,000,000
Total TFS134 SPOT										0.00	0	200,000,000
Total For TFS134										0.00	0	200,000,000
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.59521				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.61055				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			7.81500	101.02494	7.81500	101.00389				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.29538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30389				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	100.39734	7.83000	100.37639				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29070				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.30134				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.28335				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.29070				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30134				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	87.19143	7.16000	100.34469				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.32216				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.32046				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.36114				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.35564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.52063				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.50188				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.29027				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30389				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.44215	8.73000	100.41883				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	100.03814				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.30134				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			9.05000	91.96922	9.05000	98.23404				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.87985				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31019				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.32301				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.31833				0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B2 SPOT										0.00	0	700,000,000
Total For TH11B2										0.00	0	700,000,000
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.32576				0.00	0	1,400,000,000
Total TH11B3 SPOT										0.00	0	1,400,000,000
Total For TH11B3										0.00	0	1,400,000,000
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36029				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35860				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35340				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49144				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49311				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.49754				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				100.00000	0.00000	101.53325				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.58495				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.40000	102.03834	9.40000	103.41192				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.55393				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.62632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.31000	101.36367	9.31000	101.33819				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55854				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.64152				0.00	0	130,000,000
Total TH12A8 SPOT										0.00	0	130,000,000
Total For TH12A8										0.00	0	130,000,000
TH12A8 On 21/02/2048 Spot Bond			9.42000	89.93838	9.42000	100.14266				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.71934				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.71934				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.73486				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.73486				0.00	0	290,000,000
Total TH12B4 SPOT										0.00	0	290,000,000
Total For TH12B4										0.00	0	290,000,000
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88465				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.88465				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.90074				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.89867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.55498				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.55498				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.75908				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	102.56154				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.31062				0.00	0	440,000,000
Total TH9A10 SPOT										0.00	0	440,000,000
Total For TH9A10										0.00	0	440,000,000
THE8A On 18/04/2036 Spot Bond			101.06155	6.04451	101.06155	6.02974				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.48963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A:On 18/01/2016 Spot Bond				100.00000	0.00000	100.30413				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.62753				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.30413				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.30846				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	100.31062				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.30154				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.00000	0.00000	100.30846				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.33224				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B:On 18/07/2039 Spot Bond				100.00000	0.00000	100.33224				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B:On 18/07/2016 Spot Bond				100.00000	0.00000	100.33224				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C:On 18/07/2016 Spot Bond				100.00000	0.00000	100.36678				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C:On 18/07/2039 Spot Bond				100.00000	0.00000	100.37541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.36463			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.53658			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.54729			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.54300			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.68000	89.60050	9.68000	89.54458		1,742,400,000,000.00		180,000,000	190,000,000
Total TL20 SPOT								1,742,400,000,000.00		180,000,000	190,000,000
Total For TL20								1,742,400,000,000.00		180,000,000	190,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200		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			8.36000	103.89532	8.36000	103.87219		0.00		0	18,000,000,000
Total TN17 SPOT								0.00		0	18,000,000,000
Total For TN17								0.00		0	18,000,000,000
TN20 On 17/09/2020 Spot Bond			9.66500	107.33767	9.66500	107.31014		2,899,500,000.00		300,000	12,022,000,000
Total TN20 SPOT								2,899,500,000.00		300,000	12,022,000,000
Total For TN20								2,899,500,000.00		300,000	12,022,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.52383	100.00000	1.52014		0.00		0	0
Total TN20U SPOT								0.00		0	0
Total For TN20U								0.00		0	0
TN23 On 06/11/2023 Spot Bond			9.92000	107.54733	9.92000	107.51903		0.00		0	11,370,000,000
Total TN23 SPOT								0.00		0	11,370,000,000
Total For TN23								0.00		0	11,370,000,000
TN25 On 19/08/2025 Spot Bond			10.01000	101.21782	10.01000	101.19052		0.00		0	13,200,000,000
Total TN25 SPOT								0.00		0	13,200,000,000
Total For TN25								0.00		0	13,200,000,000
TN27 On 14/11/2027 Spot Bond			10.05000	93.99676	10.05000	93.97172		5,025,000,000.00		500,000	9,870,000,000

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 TN27 SPOT									5,025,000,000.00	500,000	9,870,000,000
Total For TN27									5,025,000,000.00	500,000	9,870,000,000
TN30 On 09/10/2030 Spot Bond			10.43000	103.91118	10.43000	103.88232			104,300,000,000,000.00	10,000,000,000	7,000,000,000
Total TN30 SPOT									14,300,000,000,000.00	10,000,000,000	7,000,000,000
Total For TN30									14,300,000,000,000.00	10,000,000,000	7,000,000,000
TN40 On 09/10/2040 Spot Bond			10.73000	103.63617	10.73000	103.60658			375,550,000,000,000.00	35,000,000,000	15,100,000,000
Total TN40 SPOT									'5,550,000,000,000.00	35,000,000,000	15,100,000,000
Total For TN40									'5,550,000,000,000.00	35,000,000,000	15,100,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.10299			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.39319			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	99.76018			0.00	0	3,270,000,000
Total TORQ2 SPOT									0.00	0	3,270,000,000
Total For TORQ2									0.00	0	3,270,000,000
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.75413			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	99.75341			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.72320			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.66100			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.75381			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.51100	10.00000	111.48200			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.58911			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.60129				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.15734				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	100.19358				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	100.16075	10.00000	100.13394				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	100.15674	9.75000	100.13060				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	10.15612	100.00000	10.12994				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.00506				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.06690				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	8.69427	100.00000	8.67321				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.26264	100.00000	9.24019				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.10123				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	9.60365	100.00000	9.58038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.10810				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.88783	100.00000	9.86387				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.29997				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.35482	100.00000	13.32246				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.72278				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.16281	100.00000	17.12124				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	12.73111	100.00000	12.70027				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP172 On 06/08/2015 Spot Bond			100.00000		0.00000	99.98154				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	99.71982				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	99.45660				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	105.44312				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	104.23466				0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP177 SPOT										0.00	400,000,000	100,000,000
Total For TSP177										0.00	400,000,000	100,000,000
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	98.40384				0.00	400,000,000	100,000,000
Total TSP178 SPOT										0.00	400,000,000	100,000,000
Total For TSP178										0.00	400,000,000	100,000,000
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	97.90682				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	97.60367				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	96.89098				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				100.00000	0.00000	96.66050				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	96.33202				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	96.02283				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	95.67291				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP186 On 31/03/2016 Spot Bond				100.00000	0.00000	95.40372				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP188 On 12/11/2015 Spot Bond				100.00000	0.00000	98.20342				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP189 On 12/05/2016 Spot Bond				100.00000	0.00000	94.64250				0.00	0	0
Total TSP190 SPOT										0.00	0	0
Total For TSP190										0.00	0	0
TSP190 On 26/05/2016 Spot Bond				100.00000	0.00000	94.32172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				100.00000	0.00000	93.98495				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 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
TSP193 On 14/01/2016 Spot Bond				100.00000	0.00000	97.07754				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	15.61320	100.00000	15.57537				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	100.79274				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	100.34204				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	99.98088				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	101.42308				0.00	0	0
Total TWC099 SPOT										0.00	0	0
Total For TWC099										0.00	0	0
TWC10 On 21/08/2015 Spot Bond				100.00000	0.00000	101.28712				0.00	0	0
Total TWC100 SPOT										0.00	0	0
Total For TWC100										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	101.15428				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 24/08/2015 Spot Bond				100.00000	0.00000	101.26096				0.00	0	0
Total TWC102 SPOT										0.00	0	0
Total For TWC102										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	101.30911				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.47071				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.00000	0.00000	100.41639				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.38082				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.00000	0.00000	100.38019				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.00000	0.00000	100.36208				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	100.17006				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.22192				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11-On 27/08/2015 Spot Bond				100.00000	0.00000	100.14428				0.00	0	0
Total TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	101.27702				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.46050				0.00	0	0
Total TWCJ20 SPOT										0.00	0	0
Total For TWCJ20										0.00	0	0
TWCM On 26/08/2015 Spot Bond				100.00000	0.00000	101.17532				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM On 14/10/2015 Spot Bond				100.00000	0.00000	100.42081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.32500	110.42238	9.32500	110.39503			0.00	0	300,000,000
Total UG21 SPOT									0.00	0	300,000,000
Total For UG21									0.00	0	300,000,000
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
VJA01L On 20/01/2023 Spot Bond			100.00000	7.65131	100.00000	7.63616			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.86180	100.00000	8.83413			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.47574	100.00000	7.46093			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.76071	100.00000	8.73336			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	101.70351			0.00	0	0
Total VKC07 SPOT									0.00	0	0
Total For VKC07									0.00	0	0
VKC07U On 04/09/2015 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
Total VKC07U SPOT									0.00	0	0
Total For VKC07U									0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	102.59595			0.00	0	0
Total VKC08 SPOT									0.00	0	0
Total For VKC08									0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.79423			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	100.13674			0.00	0	0
Total VKC10 SPOT									0.00	0	0
Total For VKC10									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.87901			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.87892				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.74017				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.76029				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.88100				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.21230				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	7.18654	100.00000	7.17232				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.48590	100.00000	8.45940				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	7.01097	100.00000	6.99709				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.38480	100.00000	8.35862				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	0.00036	100.00000	0.00036				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			7.30500	106.32394	7.30500	106.30321				0.00	0	8,900,000,000
Total WS04 SPOT										0.00	0	8,900,000,000
Total For WS04										0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.36500	241.65637	1.36500	241.62693				0.00	0	105,100,000

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 WS05 SPOT									0.00	0	105,100,000
Total For WS05									0.00	0	105,100,000
WSP2 On 28/05/2017 Spot Bond			7.76000	103.74855	7.76000	103.72708		46,560,000,000,000.00	6,000,000,000	11,500,000,000	
Total WSP2 SPOT								16,560,000,000,000.00	6,000,000,000	11,500,000,000	
Total For WSP2								16,560,000,000,000.00	6,000,000,000	11,500,000,000	
WSP3 On 28/05/2019 Spot Bond			8.13500	104.47653	8.13500	104.45389		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			8.42500	103.92605	8.42500	103.90274		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			8.62500	103.37541	8.62500	103.35169		0.00	0	4,000,000,000	
Total WSP5 SPOT								0.00	0	4,000,000,000	
Total For WSP5								0.00	0	4,000,000,000	
Z020 On 19/10/2015 Spot Bond			6.04500	98.78928	6.04500	98.77312		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			7.52500	73.60069	7.52500	73.58592		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	82.95455	100.00000	82.76644		0.00	0	0	
Total ZA021 SPOT								0.00	0	0	
Total For ZA021								0.00	0	0	
ZA029 On 20/09/2016 Spot Bond			100.00000	45.90465	100.00000	45.81756		0.00	0	0	
Total ZA029 SPOT								0.00	0	0	
Total For ZA029								0.00	0	0	
Total for SPOT								40,634,103,385,027,500.00	065,468,777,400	407,311,078,800	
Total for SPOT :								40,634,103,385,027,500.00	065,468,777,400	407,311,078,800	
Total Futures								40 634 120 838 568 200.00	065,468,928,996	407,311,610,729	
Total Options								0.00	0	78,631	
Grand Total:								40,634,120,838,568,200.00	065,468,928,996	407,311,689,360	