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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2015

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			127.44509	127.44509	126.76094	126.76094			0.00	0	0
EL28	On	05/11/2015	Bond Future			127.94823	127.94823	127.25945	127.25945			0.00	0	0
EL28	On	04/02/2016	Bond Future			130.15923	130.15923	129.45936	129.45936			0.00	0	0
Total EL28 Future												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			1,770.94000	1.77094	2,455,090		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			1,760.94000	1.76094	2,445,090		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			1,750.94000	1.75094	2,435,090		0.00	0	0
EL28	On	05/11/2015	Bond Future	127.00	Call			259.45000	0.25945	948,230		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			249.45000	0.24945	938,230		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			269.45000	0.26945	958,230		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			459.36000	0.45936	1,159,230		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			449.36000	0.44936	1,149,230		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			469.36000	0.46936	1,169,230		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			9.70503	84.41363	9.73108	84.22545			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.79131	81.98306	9.81810	81.79246			0.00	0	6,441
ES33	On	04/02/2016	Bond Future			9.87240	83.39326	9.89993	83.20024			0.00	0	0
ES33	On	05/05/2016	Bond Future			9.94566	81.09734	9.97389	80.90204			0.00	0	0
Total ES33 Future												0.00	0	12,837
ES33	On	06/08/2015	Bond Future	9.61	Put			880.28000	0.88028	692,100		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			1,027.08000	1.02708	838,900		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			953.63000	0.95363	765,450		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			6,140.92000	6.14092	5,950,320		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			6,061.69000	6.06169	5,871,090		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			6,220.25000	6.22025	6,029,650		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			764.76000	0.76476	957,780		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			626.63000	0.62663	819,650		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			695.74000	0.69574	888,760		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	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			111.12000	0.11112	306,420		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			179.99000	0.17999	375,290		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			248.76000	0.24876	444,060		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	12,837
I2025	On	06/08/2015	Bond Future			123.11339	123.11339	123.11912	123.11912			4,678,308.82	38	16
I2025	On	05/11/2015	Bond Future			125.10239	125.10239	125.10919	125.10919			4,753,890.82	38	38

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			126.04176	126.04176	127.23243	127.23243			0.00	0	0
Total I2025 Future												9,432,199.64	76	54
I2025	On	06/08/2015	Bond Future	120.99	Call			2,129.12000	2.12912	2,123,390		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			2,119.12000	2.11912	2,113,390		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			2,109.12000	2.10912	2,103,390		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	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			2,109.19000	2.10919	2,102,390		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			2,099.19000	2.09919	2,092,390		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			2,119.19000	2.11919	2,112,390		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			1,242.43000	1.24243	51,760		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			1,232.43000	1.23243	41,760		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			1,222.43000	1.22243	31,760		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												9,432,199.64	76	54
I2038	On	06/08/2015	Bond Future			128.09338	128.09338	128.09840	128.09840			330,737,107.16	2,582	2,548
I2038	On	05/11/2015	Bond Future			130.16289	130.16289	130.16900	130.16900			447,630,178.71	3,439	5,820
I2038	On	04/02/2016	Bond Future			131.03693	131.03693	132.37486	132.37486			0.00	0	0
Total I2038 Future												778,367,285.87	6,021	8,368
I2038	On	06/08/2015	Bond Future	127.99	Call			108.40000	0.10840	103,380		0.00	0	0
I2038	On	06/08/2015	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Call			98.40000	0.09840	93,380		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Call			88.40000	0.08840	83,380		0.00	0	0
I2038	On	06/08/2015	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			3,821.00000	3.82100	3,827,110		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			3,831.00000	3.83100	3,837,110		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			3,841.00000	3.84100	3,847,110		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			1,384.86000	1.38486	46,930		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	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
I2038	On	04/02/2016	Bond Future	131.00	Call			1,374.86000	1.37486	36,930		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			1,364.86000	1.36486	26,930		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												778,367,285.87	6,021	8,368
I2046	On	06/08/2015	Bond Future			127.25871	127.25871	127.12433	127.12433			728,174,338.62	5,722	5,589
I2046	On	05/11/2015	Bond Future			127.90609	127.90609	127.77060	127.77060			749,785,499.58	5,862	5,722
I2046	On	04/02/2016	Bond Future			130.11608	130.11608	129.97917	129.97917			0.00	0	0
Total I2046 Future												1,477,959,838.20	11,584	11,311
I2046	On	06/08/2015	Bond Future	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	128.99	Put			1,865.67000	1.86567	1,731,290		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.00	Put			1,875.67000	1.87567	1,741,290		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	Bond Future	129.01	Put			1,885.67000	1.88567	1,751,290		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	132.99	Put			5,219.40000	5.21940	5,083,910		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.00	Put			5,229.40000	5.22940	5,093,910		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/11/2015	Bond Future	133.01	Put			5,239.40000	5.23940	5,103,910		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			1,979.17000	1.97917	2,116,080		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			1,969.17000	1.96917	2,106,080		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			1,989.17000	1.98917	2,126,080		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												1,477,959,838.20	11,584	11,311
I2050	On	06/08/2015	Bond Future			136.23099	136.23099	136.23596	136.23596			352,565,802.12	2,588	1,232
I2050	On	05/11/2015	Bond Future			138.43179	138.43179	138.43788	138.43788			358,261,472.52	2,588	4,361
I2050	On	04/02/2016	Bond Future			139.28887	139.28887	139.31110	139.31110			0.00	0	0
Total I2050 Future												710,827,274.64	5,176	5,593
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			754.04000	0.75404	759,010		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			764.04000	0.76404	769,010		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			774.04000	0.77404	779,010		0.00	0	0

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			6,552.12000	6.55212	6,558,210		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			6,562.12000	6.56212	6,568,210		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			6,572.12000	6.57212	6,578,210		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,321.10000	1.32110	1,298,870		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			1,311.10000	1.31110	1,288,870		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			1,301.10000	1.30110	1,278,870		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												710,827,274.64	5,176	5,593
R186	On	06/08/2015	Bond Future			8.20352	118.23145	8.24432	117.90085		9.24	2,417,596,689.60	20,448	17,079
R186	On	05/11/2015	Bond Future			8.26124	120.13184	8.30344	119.79688		9.37	2,265,446,238.72	18,858	27,407
R186	On	04/02/2016	Bond Future			8.30821	116.89896	8.35186	116.55938		9.18	0.00	0	6,262
R186	On	05/05/2016	Bond Future			8.34662	118.99494	8.39171	118.65100		9.18	0.00	0	0
R186	On	04/08/2016	Bond Future			8.38635	115.85909	8.43355	115.50631			0.00	0	0
Total R186 Future												4,683,042,928.32	39,306	50,748
R186	On	06/08/2015	Bond Future	8.68	Put			0.07000	0.00007	0,000	9.51	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,141.34000	5.14134	5,471,940	9.64	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			0.00000	0.00000	0,000	9.64	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			1,743.12000	1.74312	2,058,620	9.37	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			16.58000	0.01658	1,480	9.37	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			7.32000	0.00732	0,410	9.39	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,439.00000	2.43900	2,767,300	9.42	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			2.37000	0.00237	0,070	9.42	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			22.51000	0.02251	20,760	9.17	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,608.65000	1.60865	1,276,300	9.17	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,451.76000	3.45176	3,782,290	9.51	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			107.25000	0.10725	26,080	9.30	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			1,667.38000	1.66738	1,979,860	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			20.11000	0.02011	1,990	9.36	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			6.19000	0.00619	4,270	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,088.03000	2.08803	1,755,510	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,050.20000	2.05020	2,373,890	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			3,249.72000	3.24972	2,919,020	9.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			7.79000	0.00779	5,680	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,006.82000	2.00682	1,674,110	9.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	8.01	Call			9.75000	0.00975	7,500	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,926.04000	1.92604	1,593,190	9.15	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			957.65000	0.95765	1,207,080	9.30	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			0.00000	0.00000	0,000	9.02	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,945.12000	4.94512	4,614,520	9.02	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000	9.06	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			4,093.30000	4.09330	3,762,700	9.06	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			0.13000	0.00013	0,030	9.10	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			647.93000	0.64793	712,600	9.11	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,314.65000	5.31465	5,044,360	9.11	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			682.73000	0.68273	750,170	9.12	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			5,182.43000	5.18243	4,914,910	9.12	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			899.58000	0.89958	983,330	9.16	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,486.25000	4.48625	4,235,040	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			5,898.34000	5.89834	6,170,660	9.73	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			555.48000	0.55548	492,840	9.73	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,112.51000	3.11251	3,311,350	9.37	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,569.61000	1.56961	1,433,490	9.37	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,357.95000	3.35795	3,565,530	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,427.06000	1.42706	1,299,680	9.41	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Call			4,995.00000	4.99500	5,248,860	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			773.68000	0.77368	692,580	9.62	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,086.50000	2.08650	2,240,910	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,431.32000	2.43132	2,250,770	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,444.56000	2.44456	2,615,850	9.32	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,076.53000	2.07653	1,912,860	9.32	0.00	0	9,370
R186	On	05/11/2015	Bond Future	8.45	Call			2,880.30000	2.88030	3,070,100	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,727.20000	1.72720	1,582,040	9.35	0.00	0	6,248
R186	On	05/11/2015	Bond Future	8.22	Call			1,938.04000	1.93804	2,084,940	9.27	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,601.61000	2.60161	2,413,550	9.27	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,011.45000	2.01145	2,162,100	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,515.50000	2.51550	2,331,190	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,048.65000	2.04865	2,201,180	9.28	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,473.05000	2.47305	2,290,620	9.28	0.00	0	8,690
R186	On	04/02/2016	Bond Future	7.49	Put			7,696.53000	7.69653	7,417,060	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			746.92000	0.74692	807,990	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,626.96000	7.62696	7,348,450	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			762.28000	0.76228	824,340	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,558.38000	7.55838	7,280,860	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			732.47000	0.73247	792,580	8.86	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,606.00000	3.60600	3,774,470	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			3,924.11000	3.92411	3,748,640	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,347.43000	1.34743	1,431,630	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,922.61000	7.92261	7,662,870	8.88	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,532.01000	3.53201	3,698,260	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,003.08000	4.00308	3,825,390	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,568.89000	3.56889	3,736,250	9.13	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,963.45000	3.96345	3,786,870	9.13	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			568.29000	0.56829	921,070		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			419.99000	0.41999	772,770		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			494.17000	0.49417	846,950		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												4,683,042,928.32	39,306	114,130
R197	On	06/08/2015	Bond Future			293.55233	293.55233	293.56592	293.56592			272,123,009.91	927	929
R197	On	05/11/2015	Bond Future			298.29499	298.29499	298.31096	298.31096			276,519,455.73	927	927
R197	On	04/02/2016	Bond Future			297.09325	297.09325	297.15866	297.15866			0.00	0	0
Total R197 Future												548,642,465.64	1,854	1,856
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			5,555.92000	5.55592	5,542,330		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			5,575.92000	5.57592	5,562,330		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			5,565.92000	5.56592	5,552,330		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			3,320.96000	3.32096	3,304,990		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			3,310.96000	3.31096	3,294,990		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			3,300.96000	3.30096	3,284,990		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	297.00	Call			158.66000	0.15866	93,250		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			148.66000	0.14866	83,250		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			168.66000	0.16866	103,250		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												548,642,465.64	1,854	1,856
R202	On	06/08/2015	Bond Future			238.55923	238.55923	238.56866	238.56866			12,011,934,348.96	50,352	555

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			242.41361	242.41361	242.42480	242.42480			12,221,766,975.37	50,417	52,921
R202	On	04/02/2016	Bond Future			243.22595	243.22595	243.26407	243.26407			0.00	0	0
Total R202 Future												24,233,701,324.33	100,769	53,476
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			1,431.34000	1.43134	1,440,770		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			1,441.34000	1.44134	1,450,770		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			1,421.34000	1.42134	1,430,770		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			3,565.20000	3.56520	3,576,390		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			3,575.20000	3.57520	3,586,390		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			3,585.20000	3.58520	3,596,390		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,274.07000	3.27407	3,235,950		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			3,264.07000	3.26407	3,225,950		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			3,254.07000	3.25407	3,215,950		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												24,233,701,324.33	100,769	53,476
R2023	On	06/08/2015	Bond Future			8.08406	101.60674	8.13000	101.35419		7.09	12,192,808.80	120	7,594
R2023	On	05/11/2015	Bond Future			8.15304	99.31584	8.20093	99.06001		7.39	11,917,900.80	120	17,319
R2023	On	04/02/2016	Bond Future			8.21206	101.02397	8.26205	100.76474		7.00	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.25385	98.90553	8.30593	98.64309		7.00	0.00	0	0
Total R2023 Future												24,110,709.60	240	25,963
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			62.13000	0.06213	12,080	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			708.93000	0.70893	917,850	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			53.08000	0.05308	9,450	7.09	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			755.42000	0.75542	970,140	7.10	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			45.17000	0.04517	7,340	7.10	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			4,992.60000	4.99260	5,245,150	7.48	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Call			663.53000	0.66353	866,030	7.09	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			998.75000	0.99875	1,094,890	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,077.78000	2.07778	1,918,090	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,019.93000	1.01993	1,117,490	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,044.90000	2.04490	1,886,630	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			977.87000	0.97787	1,072,580	7.32	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,110.99000	2.11099	1,949,870	7.32	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,723.42000	2.72342	2,566,740	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,365.58000	1.36558	1,466,020	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,786.79000	2.78679	2,628,000	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,386.48000	1.38648	1,487,970	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,754.99000	2.75499	2,597,250	6.93	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,407.57000	1.40757	1,510,120	6.93	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,286.00000	2.28600	2,414,310	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,517.41000	2.51741	2,383,280	7.01	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,235.54000	2.23554	2,362,100	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,567.92000	2.56792	2,432,040	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,260.18000	2.26018	2,387,610	7.00	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,542.06000	2.54206	2,407,050	7.00	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												24,110,709.60	240	26,874
R203	On	06/08/2015	Bond Future			7.21579	105.32743	7.25727	105.24716		2.33	9,479,468.70	90	16,356
R203	On	05/11/2015	Bond Future			7.30742	102.85422	7.35444	102.77347		2.04	9,256,879.80	90	6,811
R203	On	04/02/2016	Bond Future			7.36955	104.62343	7.42385	104.54230		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.38618	102.32882	7.44991	102.24776		1.51	0.00	0	0
Total R203 Future												18,736,348.50	180	23,167
R203	On	06/08/2015	Bond Future	6.74	Call			0.00000	0.00000	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,006.84000	1.00684	926,570	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			0.00000	0.00000	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			987.25000	0.98725	906,980	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			0.00000	0.00000	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			967.67000	0.96767	887,400	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,119.10000	1.11910	1,199,370	2.38	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			0.00000	0.00000	0,000	2.38	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			3.72000	0.00372	4,510	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,346.15000	2.34615	2,266,190	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			3.36000	0.00336	4,080	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,381.17000	2.38117	2,301,140	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			3.53000	0.00353	4,290	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,363.65000	2.36365	2,283,660	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			331.43000	0.33143	365,060	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			576.50000	0.57650	529,000	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			318.70000	0.31870	351,470	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			593.74000	0.59374	545,380	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			325.03000	0.32503	358,220	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			585.08000	0.58508	537,140	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			417.35000	0.41735	452,250	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			659.17000	0.65917	613,010	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			405.90000	0.40590	440,180	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			673.23000	0.67323	626,450	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			411.60000	0.41160	446,190	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			666.17000	0.66617	619,700	1.49	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												18,736,348.50	180	28,167
R2030	On	06/08/2015	Bond Future			8.59346	95.39421	8.62921	95.11201			0.00	0	6,073
R2030	On	05/11/2015	Bond Future			8.65100	96.92756	8.68778	96.64148			6,009,508.72	62	5,696
R2030	On	04/02/2016	Bond Future			8.70100	94.58756	8.73883	94.29759			0.00	0	400
Total R2030 Future												6,009,508.72	62	12,169
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,209.00000	7.20900	6,926,800		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			7,383.74000	7.38374	7,101,540		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			7,296.32000	7.29632	7,014,120		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			1,473.37000	1.47337	1,187,290		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			1,394.10000	1.39410	1,108,020		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			1,552.73000	1.55273	1,266,650		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			8.95000	0.00895	298,920		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			85.39000	0.08539	375,360		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			161.73000	0.16173	451,700		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												6,009,508.72	62	12,169
R2032	On	06/08/2015	Bond Future			8.68357	99.22447	8.71434	98.96419			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.74217	96.66426	8.77379	96.40051			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.79238	98.32721	8.82484	98.05995			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.83605	95.93265	8.86933	95.66200			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			1,834.74000	1.83474	1,574,460		0.00	0	0

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			1,748.01000	1.74801	1,487,730		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			1,921.58000	1.92158	1,661,300		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			6,770.55000	6.77055	6,506,800		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			6,678.69000	6.67869	6,414,940		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			6,862.53000	6.86253	6,598,780		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			950.44000	0.95044	683,180		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			1,117.38000	1.11738	850,120		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			1,033.86000	1.03386	766,600		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,131.74000	1.13174	1,402,390		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			972.04000	0.97204	1,242,690		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			1,051.94000	1.05194	1,322,590		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			8.81329	97.27499	8.84399	96.98890			11,672,998.80	120	4,563
R2037	On	05/11/2015	Bond Future			8.86831	98.83863	8.89980	98.54865			42,500,610.90	430	43,737
R2037	On	04/02/2016	Bond Future			8.91684	96.28110	8.94914	95.98703			0.00	0	370
R2037	On	05/05/2016	Bond Future			8.96055	98.00787	8.99360	97.71003			0.00	0	0
Total R2037 Future												54,173,609.70	550	48,670
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			974.45000	0.97445	688,360		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			880.08000	0.88008	593,990		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			785.85000	0.78585	499,760		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			8,959.36000	8.95936	8,669,380		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			8,853.98000	8.85398	8,564,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

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			8,748.77000	8.74877	8,458,790		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			1,742.28000	1.74228	1,448,210		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			1,929.39000	1.92939	1,635,320		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.75	Put			1,835.77000	1.83577	1,541,700		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			147.26000	0.14726	445,100		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	265,470		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			32.37000	0.03237	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			57.51000	0.05751	355,350		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												54,173,609.70	550	48,670
R204	On	06/08/2015	Bond Future			7.53535	102.47780	7.57663	102.35632		3.54	587,915,138.60	5,737	4,023
R204	On	05/11/2015	Bond Future			7.62044	104.12501	7.66517	104.00237		3.37	657,341,188.13	6,313	14,685
R204	On	04/02/2016	Bond Future			7.68326	101.87842	7.73198	101.75469		2.93	0.00	0	0
R204	On	05/05/2016	Bond Future			7.72656	103.70487	7.77982	103.58044		2.93	0.00	0	0
Total R204 Future												1,245,256,326.73	12,050	18,708
R204	On	06/08/2015	Bond Future	7.74	Call			489.47000	0.48947	601,650	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			10.46000	0.01046	1,160	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			516.78000	0.51678	630,560	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			8.54000	0.00854	0,840	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			544.41000	0.54441	659,550	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			6.95000	0.00695	0,610	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,414.55000	2.41455	2,536,030	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			6.62000	0.00662	7,850	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,949.02000	3.94902	3,827,610	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			6.02000	0.00602	7,140	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,005.90000	4.00590	3,884,380	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			6.31000	0.00631	7,490	3.21	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,977.45000	3.97745	3,855,990	3.21	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			585.61000	0.58561	634,040	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,150.91000	1.15091	1,075,610	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			565.08000	0.56508	612,350	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,181.50000	1.18150	1,105,040	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			575.15000	0.57515	622,990	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,166.01000	1.16601	1,090,120	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			1,030.79000	1.03079	1,092,030	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,077.07000	1.07707	1,013,880	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,006.72000	1.00672	1,067,080	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,099.73000	1.09973	1,035,660	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,018.72000	1.01872	1,079,520	2.93	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,088.36000	1.08836	1,024,730	2.93	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												1,245,256,326.73	12,050	19,407
R2044	On	06/08/2015	Bond Future			8.86813	99.06016	8.88378	98.90049			0.00	0	9,659
R2044	On	05/11/2015	Bond Future			8.92057	100.65243	8.93657	100.49097			113,938,550.76	1,132	12,999
R2044	On	04/02/2016	Bond Future			8.96690	98.00089	8.98324	97.83767			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.00863	99.75853	9.02527	99.59380			0.00	0	0
Total R2044 Future												113,938,550.76	1,132	22,658
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			1,483.56000	1.48356	1,323,890		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			1,379.16000	1.37916	1,219,490		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			1,274.94000	1.27494	1,115,270		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,240.49000	7.24049	7,079,030		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			7,468.05000	7.46805	7,306,590		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			7,354.16000	7.35416	7,192,700		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			166.94000	0.16694	330,160		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			266.31000	0.26631	429,530		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			67.39000	0.06739	230,610		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			349.71000	0.34971	184,980		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			250.34000	0.25034	85,610		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	13,580		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			151.15000	0.15115	0,000		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												113,938,550.76	1,132	22,658
R2048	On	06/08/2015	Bond Future			8.86315	102.71363	8.88381	102.49709			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			8.91683	99.93422	8.93798	99.71501			3,997,368.80	40	16,496
R2048	On	04/02/2016	Bond Future			8.96497	101.65302	8.98662	101.43095			0.00	0	0
R2048	On	05/05/2016	Bond Future			9.00314	99.03898	9.02521	98.81447			0.00	0	0
Total R2048 Future												3,997,368.80	40	41,344
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			1,524.78000	1.52478	1,308,240		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			1,417.42000	1.41742	1,200,880		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			1,310.26000	1.31026	1,093,720		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			10,488.41000	10.48841	10,269,200		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			10,735.58000	10.73558	10,516,370		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			10,611.87000	10.61187	10,392,660		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			34.58000	0.03458	256,650		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			136.79000	0.13679	358,860		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			238.81000	0.23881	460,880		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	69,880		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			154.63000	0.15463	0,000		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			358.62000	0.35862	134,110		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			256.53000	0.25653	32,020		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												3,997,368.80	40	41,344
R207	On	06/08/2015	Bond Future			7.75479	98.68244	7.79591	98.53271		4.69	983,567,879.48	9,967	2,190
R207	On	05/11/2015	Bond Future			7.83178	100.26863	7.87551	100.11725		4.49	663,276,987.45	6,615	37,422
R207	On	04/02/2016	Bond Future			7.89336	98.35098	7.94003	98.19797		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			7.94451	100.11435	7.99434	99.96010		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			7.99989	98.29279	8.05469	98.13353			0.00	0	0
Total R207 Future												1,646,844,866.93	16,582	39,612
R207	On	06/08/2015	Bond Future	7.75	Call			95.17000	0.09517	126,680	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			262.35000	0.26235	144,130	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			108.32000	0.10832	144,970	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			239.06000	0.23906	125,980	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			0.16000	0.00016	0,060	4.58	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,231.46000	1.23146	1,081,630	4.58	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			83.19000	0.08319	109,940	4.64	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			286.84000	0.28684	163,860	4.64	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			686.06000	0.68606	747,180	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,156.07000	1.15607	1,065,810	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			700.93000	0.70093	762,960	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,136.16000	1.13616	1,046,810	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			716.01000	0.71601	778,950	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,116.48000	1.11648	1,028,040	4.44	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			323.22000	0.32322	358,390	4.38	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,878.81000	1.87881	1,762,600	4.38	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			389.13000	0.38913	429,650	4.39	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,698.32000	1.69832	1,587,460	4.39	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			540.16000	0.54016	585,550	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,027.86000	2.02786	1,920,240	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			550.56000	0.55056	596,590	4.03	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,004.90000	2.00490	1,897,920	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			561.10000	0.56110	607,760	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,982.10000	1.98210	1,875,750	4.03	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			344.60000	0.34460	377,040	3.98	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,569.60000	2.56960	2,449,030	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,210.85000	1.21085	1,280,120	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,658.48000	1.65848	1,573,500	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,225.37000	1.22537	1,295,170	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,641.91000	1.64191	1,557,460	4.10	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			836.01000	0.83601	889,990	4.04	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,190.58000	2.19058	2,090,310	4.04	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,196.43000	1.19643	1,265,170	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,675.17000	1.67517	1,589,660	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			0.00000	0.00000	0,320		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			158.94000	0.15894	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			0.00000	0.00000	29,410		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			129.85000	0.12985	0,000		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			188.03000	0.18803	28,770		0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												1,646,844,866.93	16,582	39,859
R208	On	06/08/2015	Bond Future			7.87947	97.39856	7.92050	97.22061		5.75	339,239,184.48	3,483	21,562
R208	On	05/11/2015	Bond Future			7.95075	95.56447	7.99390	95.38439		5.77	235,184,160.67	2,461	40,309

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			8.00713	97.20839	8.05257	97.02615		5.39	0.00	0	0
R208	On	05/05/2016	Bond Future			8.05150	95.54935	8.09933	95.36529		5.39	0.00	0	0
Total R208 Future												574,423,345.15	5,944	61,871
R208	On	06/08/2015	Bond Future	8.00	Put			74.86000	0.07486	20,410	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			451.54000	0.45154	581,080	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			64.78000	0.06478	16,370	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			3,924.77000	3.92477	4,102,720	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			386.65000	0.38665	503,750	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			86.15000	0.08615	25,300	5.75	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			418.51000	0.41851	542,010	5.75	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			410.48000	0.41048	364,800	5.98	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			655.93000	0.65593	716,620	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,721.55000	1.72155	1,602,160	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			671.18000	0.67118	732,880	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,694.56000	1.69456	1,576,180	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			686.48000	0.68648	749,200	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,667.64000	1.66764	1,550,280	5.71	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,410.76000	2.41076	2,545,160	5.98	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			962.19000	0.96219	1,029,710	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,143.08000	2.14308	2,028,360	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			931.55000	0.93155	997,550	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,193.81000	2.19381	2,077,570	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			946.79000	0.94679	1,013,550	5.33	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,168.35000	2.16835	2,052,870	5.33	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,601.75000	1.60175	1,687,510	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,984.48000	1.98448	1,886,180	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,620.78000	1.62078	1,707,170	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,964.89000	1.96489	1,867,220	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,583.52000	1.58352	1,668,640	5.39	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,004.88000	2.00488	1,905,940	5.39	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												574,423,345.15	5,944	64,269
R209	On	06/08/2015	Bond Future			8.74818	78.59860	8.77386	78.40030		14.04	40,556,877.60	516	18,194
R209	On	05/11/2015	Bond Future			8.80046	76.71410	8.82675	76.51326		15.01	42,729,753.70	557	24,850
R209	On	04/02/2016	Bond Future			8.84524	78.03382	8.87214	77.83027		14.97	0.00	0	400
R209	On	05/05/2016	Bond Future			8.88416	76.28319	8.91163	76.07713		14.97	0.00	0	0
Total R209 Future												83,286,631.30	1,073	43,444
R209	On	06/08/2015	Bond Future	8.71	Call			196.36000	0.19636	196,490	13.90	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			690.94000	0.69094	492,770	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			1,658.29000	1.65829	1,839,860	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			19.90000	0.01990	3,170	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,729.43000	1.72943	1,913,590	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			16.55000	0.01655	2,410	14.04	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,800.98000	1.80098	1,987,390	14.05	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			13.72000	0.01372	1,830	14.05	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			2,889.97000	2.88997	3,087,780	14.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			0.50000	0.00050	0,010	14.18	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,974.95000	7.97495	8,173,250	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			1,266.51000	1.26651	1,325,510	14.76	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,821.01000	3.82101	3,679,170	14.76	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,760.63000	3.76063	3,887,160	15.19	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,283.18000	1.28318	1,208,870	15.19	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,209.18000	4.20918	4,343,980	15.29	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,014.95000	7.01495	6,835,650	14.52	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,083.84000	1.08384	1,017,800	15.29	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			359.45000	0.35945	379,930	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,167.12000	7.16712	6,986,760	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			369.64000	0.36964	390,630	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,090.64000	7.09064	6,910,790	14.51	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			380.48000	0.38048	402,020	14.52	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			0.00000	0.00000	6,306,870	15.53	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			0.00000	0.00000	1,441,670	15.53	3,171,674.00	2,200	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,819.51000	2.81951	2,907,800	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,827.41000	3.82741	3,712,150	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,853.90000	2.85390	2,942,940	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,784.82000	3.78482	3,670,310	14.84	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,888.54000	2.88854	2,978,320	14.85	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,742.59000	3.74259	3,628,820	14.85	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,308.28000	4.30828	4,416,460	14.98	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,577.30000	3.57730	3,479,420	14.98	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,230.13000	4.23013	4,337,080	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,646.90000	3.64690	3,547,790	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,268.34000	4.26834	4,375,910	14.97	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,611.18000	3.61118	3,512,690	14.97	0.00	0	0
Total R209 Option												3,171,674.00	2,200	8,194
Total For R209												86,458,305.30	3,273	51,638
R210	On	06/08/2015	Bond Future			182.63035	182.63035	181.65478	181.65478			151,400,560.15	829	751
R210	On	05/11/2015	Bond Future			183.44576	183.44576	182.45607	182.45607			167,302,533.12	912	1,698

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	04/02/2016	Bond Future			186.61552	186.61552	185.60978	185.60978			0.00	0	0
Total R210 Future												318,703,093.27	1,741	2,449
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			2,644.78000	2.64478	3,620,350		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			2,664.78000	2.66478	3,640,350		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			2,654.78000	2.65478	3,630,350		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			446.07000	0.44607	1,435,760		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			466.07000	0.46607	1,455,760		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			456.07000	0.45607	1,445,760		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			619.78000	0.61978	1,625,520		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			609.78000	0.60978	1,615,520		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			599.78000	0.59978	1,605,520		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												318,703,093.27	1,741	2,449
R211	On	06/08/2015	Bond Future			134.36564	134.36564	134.37442	134.37442			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.53646	136.53646	136.54643	136.54643			0.00	0	0
R211	On	04/02/2016	Bond Future			137.19900	137.19900	138.85218	138.85218			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			615.58000	0.61558	624,360		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			625.58000	0.62558	634,360		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			635.58000	0.63558	644,360		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,556.43000	1.55643	1,546,460		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			1,546.43000	1.54643	1,536,460		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			1,536.43000	1.53643	1,526,460		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			137.82000	0.13782	1,791,000		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
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			147.82000	0.14782	1,801,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			157.82000	0.15782	1,811,000		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			141.38593	141.38593	141.39282	141.39282			131,206,143.04	928	1,045
R212	On	05/11/2015	Bond Future			143.67016	143.67016	143.67825	143.67825			133,325,908.48	928	928
R212	On	04/02/2016	Bond Future			144.29038	144.29038	146.10196	146.10196			0.00	0	0
Total R212 Future												264,532,051.52	1,856	1,973
R212	On	06/08/2015	Bond Future	140.99	Call			402.82000	0.40282	395,930		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			392.82000	0.39282	385,930		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			382.82000	0.38282	375,930		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	Put			2,311.75000	2.31175	2,319,840		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			2,321.75000	2.32175	2,329,840		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			2,331.75000	2.33175	2,339,840		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	04/02/2016	Bond Future	145.99	Call			111.96000	0.11196	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			0.00000	0.00000	1,699,620		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			101.96000	0.10196	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			0.00000	0.00000	1,709,620		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			91.96000	0.09196	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			0.00000	0.00000	1,719,620		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												264,532,051.52	1,856	1,973
R213	On	06/08/2015	Bond Future			8.61839	89.40888	8.65414	89.13631		12.01	224,058,653.28	2,506	3,414
R213	On	05/11/2015	Bond Future			8.67624	87.30165	8.71296	87.02546		12.83	218,777,934.90	2,506	19,120
R213	On	04/02/2016	Bond Future			8.72749	88.80316	8.76523	88.52303		12.71	0.00	0	0
R213	On	05/05/2016	Bond Future			8.76721	86.84591	8.80589	86.56208		12.71	0.00	0	0
Total R213 Future												442,836,588.18	5,012	22,534
R213	On	06/08/2015	Bond Future	8.49	Call			43.78000	0.04378	40,100	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,305.39000	1.30539	1,029,140	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			51.78000	0.05178	49,020	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,235.78000	1.23578	960,450	11.90	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			60.96000	0.06096	59,500	11.91	0.00	0	0

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	06/08/2015	Bond Future	8.51	Put			1,167.45000	1.16745	893,420	11.91	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			229.10000	0.22910	250,600	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,990.67000	7.99067	7,735,980	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			236.15000	0.23615	258,230	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,913.05000	7.91305	7,658,940	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			243.69000	0.24369	266,380	12.39	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,836.03000	7.83603	7,582,530	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,104.19000	3.10419	3,239,990	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,291.32000	3.29132	3,146,990	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,140.42000	3.14042	3,277,260	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,253.31000	3.25331	3,110,020	12.71	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,178.39000	3.17839	3,316,260	12.72	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,217.13000	3.21713	3,074,870	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,659.14000	3.65914	3,798,080	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,996.02000	3.99602	3,851,130	12.72	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,586.99000	3.58699	3,724,190	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,071.28000	4.07128	3,924,650	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,622.07000	3.62207	3,760,140	12.71	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,032.61000	4.03261	3,886,850	12.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												442,836,588.18	5,012	22,534
R214	On	06/08/2015	Bond Future			8.78804	79.76398	8.80868	79.59524		14.77	1,012,204,906.20	12,690	12,220
R214	On	05/11/2015	Bond Future			8.83982	77.75495	8.86094	77.58405		15.75	955,452,825.60	12,288	12,095
R214	On	04/02/2016	Bond Future			8.88596	79.09225	8.90755	78.91921		15.74	4,587,350.50	58	4,620
R214	On	05/05/2016	Bond Future			8.92220	77.21450	8.94420	77.03949		15.74	0.00	0	0
Total R214 Future												1,972,245,082.30	25,036	28,935
R214	On	06/08/2015	Bond Future	8.74	Call			199.34000	0.19934	183,370	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			763.18000	0.76318	578,470	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			224.94000	0.22494	211,490	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			706.27000	0.70627	524,080	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			252.80000	0.25280	242,490	14.65	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			651.75000	0.65175	472,700	14.65	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			366.25000	0.36625	381,570	15.23	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,774.29000	7.77429	7,618,710	15.23	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			345.43000	0.34543	359,950	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,941.26000	7.94126	7,784,880	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			355.52000	0.35552	370,430	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,857.37000	7.85737	7,701,380	15.22	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			921.52000	0.92152	950,420	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,876.40000	8.87640	8,732,260	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	8.00	Call			937.89000	0.93789	967,230	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,799.02000	8.79902	8,655,320	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			955.28000	0.95528	985,070	15.22	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,722.83000	8.72283	8,579,580	15.22	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			4,375.78000	4.37578	4,463,440	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,013.52000	4.01352	3,926,170	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			4,415.52000	4.41552	4,503,700	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,974.54000	3.97454	3,887,710	15.74	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,457.01000	4.45701	4,545,720	15.75	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,937.45000	3.93745	3,851,150	15.75	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											1,972,245,082.30	25,036	28,935	
Total for Bond											39,214,239,072.10	238,484	623,969	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
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

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 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
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

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	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	06/08/2015	GOVI			491.72800	491.72800	490.64400	490.64400			560,569,920.00	114	38
GOVI	On	05/11/2015	GOVI			499.71400	499.71400	498.61600	498.61600			574,671,100.00	115	441
GOVI	On	04/02/2016	GOVI			508.30300	508.30300	507.19100	507.19100			0.00	0	26
GOVI	On	05/05/2016	GOVI			517.40500	517.40500	516.28100	516.28100			0.00	0	0
Total GOVI Future												1,135,241,020.00	229	505
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			93,460.00000	9.34600	82,620,000		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			93,560.00000	9.35600	82,720,000		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			93,660.00000	9.36600	82,820,000		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			313,740.00000	31.37400	302,760,000		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			313,840.00000	31.38400	302,860,000		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			313,940.00000	31.39400	302,960,000		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			47,990.00000	4.79900	36,870,000		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			48,090.00000	4.80900	36,970,000		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			48,190.00000	4.81900	37,070,000		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			17,090.00000	1.70900	5,850,000		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			17,190.00000	1.71900	5,950,000		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			17,290.00000	1.72900	6,050,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												1,135,241,020.00	229	505
Total for GOVI												1,135,241,020.00	229	505

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	06/08/2015	Index Future			458.43300	458.43300	457.73500	457.73500			0.00	0	26
AL37	On	05/11/2015	Index Future			465.87700	465.87700	465.17200	465.17200			0.00	0	3
AL37	On	04/02/2016	Index Future			473.88500	473.88500	473.17200	473.17200			0.00	0	0
Total AL37 Future												0.00	0	29
Total For AL37												0.00	0	29
AL7T	On	06/08/2015	Index Future			542.19900	542.19900	540.72700	540.72700			0.00	0	0
AL7T	On	05/11/2015	Index Future			551.00300	551.00300	549.51200	549.51200			0.00	0	1
AL7T	On	04/02/2016	Index Future			560.47400	560.47400	558.96200	558.96200			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			495.49600	495.49600	494.40700	494.40700			421,171,600.00	85	10
ALBI	On	05/11/2015	Index Future			503.54200	503.54200	502.44000	502.44000			422,975,280.00	84	458
ALBI	On	04/02/2016	Index Future			512.19700	512.19700	511.08000	511.08000			0.00	0	146
ALBI	On	05/05/2016	Index Future			521.36900	521.36900	520.24000	520.24000			0.00	0	0
Total ALBI Future												844,146,880.00	169	614
Total For ALBI												844,146,880.00	169	614
IGOV	On	06/08/2015	Index Future			232.29900	232.29900	232.14300	232.14300			987,270,750.00	425	213
IGOV	On	05/11/2015	Index Future			236.09100	236.09100	235.93400	235.93400			809,792,130.00	343	969
IGOV	On	04/02/2016	Index Future			240.16800	240.16800	240.01000	240.01000			196,937,760.00	82	82
IGOV	On	05/05/2016	Index Future			244.48600	244.48600	244.33100	244.33100			0.00	0	0
Total IGOV Future												1,994,000,640.00	850	1,264
Total For IGOV												1,994,000,640.00	850	1,264
ILBI	On	06/08/2015	Index Future			629.44400	629.44400	629.01400	629.01400			0.00	0	2
ILBI	On	05/11/2015	Index Future			639.82600	639.82600	639.39200	639.39200			0.00	0	0
ILBI	On	04/02/2016	Index Future			650.82200	650.82200	650.38200	650.38200			0.00	0	159
Total ILBI Future												0.00	0	161
Total For ILBI												0.00	0	161
Total for Index												2,838,147,520.00	1,019	2,069
JIBAR f	On	19/08/2015	Jibar Future			6.32000	93.68000	6.34000	93.66000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.36000	93.64000	6.38000	93.62000			0.00	0	0
JIBAR f	On	21/10/2015	Jibar Future			6.46000	93.54000	6.49000	93.51000			0.00	0	0
JIBAR f	On	18/11/2015	Jibar Future			6.49000	93.51000	6.52000	93.48000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.60000	93.40000	6.64000	93.36000			0.00	0	0
JIBAR f	On	17/02/2016	Jibar Future			6.78000	93.22000	6.79000	93.21000			0.00	0	2,000
JIBAR f	On	16/03/2016	Jibar Future			6.85000	93.15000	6.90000	93.10000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.06000	92.94000	7.10000	92.90000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.27000	92.73000	7.29000	92.71000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.41000	92.59000	7.42000	92.58000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			7.52000	92.48000	7.53000	92.47000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 21/06/2017 Jibar Future			7.64000	92.36000	7.66000	92.34000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
Total for Derivatives :									43,187,627,612.10	239,732	628,543
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.67971			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	100.88497			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			9.23500	103.56234	9.23500	103.53693		9,235,000,000,000.00	1,000,000,000	500,000,000	
Total AA05 SPOT								9,235,000,000,000.00	1,000,000,000	500,000,000	
Total For AA05								9,235,000,000,000.00	1,000,000,000	500,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.43929		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			9.38500	103.38510	9.38500	103.35919		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	110.40600	10.00000	110.37700		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	101.64421		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	100.46763		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			9.62500	98.06030	9.62500	98.03525		5,967,500,000,000.00	620,000,000	310,000,000	
Total AB013 SPOT								5,967,500,000,000.00	620,000,000	310,000,000	
Total For AB013								5,967,500,000,000.00	620,000,000	310,000,000	
AB014L On 19/11/2024 Spot Bond			100.00000	11.43178	100.00000	11.40409		0.00	0	0	
Total AB014U SPOT								0.00	0	0	
Total For AB014U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB015L On 13/11/2024 Spot Bond			10.84000	102.29246	10.84000	102.26313			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	9.65880	100.00000	9.63968			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	100.41782			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			8.85000	104.91308	8.85000	104.88840		8,850,000,000,000.00	1,000,000,000	500,000,000	
Total AB09 SPOT								8,850,000,000,000.00	1,000,000,000	500,000,000	
Total For AB09								8,850,000,000,000.00	1,000,000,000	500,000,000	
ABC12 On 25/11/2020 Spot Bond			10.00000	111.54000	10.00000	111.51100			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	126.13086	2.17500	280.40910			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	101.31560			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	101.23975			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	101.07054			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	101.09757			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	98.96819			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	100.36720			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.06593				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	99.83942				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	99.83497				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	179.12492	1.91500	179.10041				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	178.67212	2.17000	178.64644				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	191.03045	1.82000	191.00480				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			8.24625	82.16275	8.24625	82.14491				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			8.24625	82.16275	8.24625	82.14491				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	100.61000				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	100.96704				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	99.89000				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	99.03000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	98.52000				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	97.09000				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	97.42000				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	100.59433				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	100.46819				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	96.05000				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	95.34000				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	95.04000				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	94.77000				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	100.73336				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	105.95693	7.00500	105.93676				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.43700				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	93.02000				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	92.76000				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	96.12779	2.46500	113.34558				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	103.47072	2.36500	167.61238				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	116.39483	2.38000	219.11045				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	91.42000				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			9.73500	92.90259	9.73500	92.87860				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	57.49000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.92910			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	99.20000			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	109.03500			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	107.25888	9.63000	107.23133			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	102.88000			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			9.64500	107.15242	9.64500	107.12485			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			9.09000	92.20276	9.09000	92.18037			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	98.97000			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
Total For ABN83									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.74000	106.48156	9.74000	106.45390			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	93.11000			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	101.21777			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	100.13376			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			8.40000	107.22838	8.40000	107.20442		23,856,000,000,000.00	2,840,000,000	1,410,000,000	
Total ABS10 SPOT								23,856,000,000,000.00	2,840,000,000	1,410,000,000	
Total For ABS10								23,856,000,000,000.00	2,840,000,000	1,410,000,000	
ABS11 On 09/04/2021 Spot Bond			9.56500	102.48627	9.56500	102.46011		9,565,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								9,565,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								9,565,000,000,000.00	1,000,000,000	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.37000	101.69714	9.37000	101.67184		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			9.79500	101.62217	9.79500	101.59577		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			9.28000	97.35977	9.28000	97.33564		128,620,800,000,000.00	13,860,000,000	4,415,000,000	
Total ABS6 SPOT								128,620,800,000,000.00	13,860,000,000	4,415,000,000	
Total For ABS6								128,620,800,000,000.00	13,860,000,000	4,415,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.84000	96.61831	9.84000	96.59310			28,732,800,000,000.00	2,920,000,000	1,510,000,000
Total ABS7 SPOT									28,732,800,000,000.00	2,920,000,000	1,510,000,000
Total For ABS7									28,732,800,000,000.00	2,920,000,000	1,510,000,000
ABS9 On 17/03/2016 Spot Bond			7.72000	104.59292	7.72000	104.57140			9,264,000,000,000.00	1,200,000,000	1,200,000,000
Total ABS9 SPOT									9,264,000,000,000.00	1,200,000,000	1,200,000,000
Total For ABS9									9,264,000,000,000.00	1,200,000,000	1,200,000,000
ABSI2 On 07/12/2023 Spot Bond			1.98500	224.25815	1.98500	284.09563			0.00	0	500,000,000
Total ABSI2 SPOT									0.00	0	500,000,000
Total For ABSI2									0.00	0	500,000,000
ABSI3 On 31/01/2017 Spot Bond			1.36500	130.29350	1.36500	133.18332			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			1.94500	134.42595	1.94500	137.10734			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01086	100.00000	0.01084			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			8.97500	105.73602	8.97500	105.71028			11,245,675,000,000.00	1,253,000,000	1,253,000,000
Total ACL028 SPOT									11,245,675,000,000.00	1,253,000,000	1,253,000,000
Total For ACL028									11,245,675,000,000.00	1,253,000,000	1,253,000,000
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	102.16500			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	9.65054	100.00000	9.62716			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	102.21821			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	102.97333			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	57.52170	100.00000	57.38235			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	102.11178				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	74.99058				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	57.52170	100.00000	57.38235				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	99.10565				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.06109				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	101.16228				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	101.01595				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	101.04645				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	101.05987				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	100.16442				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	100.16442				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.16530				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.16530				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	100.16354				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	97.46229				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	111.54000	10.00000	111.51100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.88933				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.02818				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	101.05842				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	101.07057				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	101.04619				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	100.99156				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.58000	102.71280	9.58000	102.75579				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	91.75573				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	197.55862				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	197.63985				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.01586				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.92430				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	101.44027				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.92334				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.76532				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	100.51204				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	111.54000	10.00000	111.51100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.97187				0.00	270,000,000	270,000,000
Total ACL143 SPOT										0.00	270,000,000	270,000,000
Total For ACL143										0.00	270,000,000	270,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.88417				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.01954				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.81270				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.99779				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.95504				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.86854	10.23000	103.84038				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.93294				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	114.53079				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.70000	101.57919	9.70000	101.55290				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99406				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL16ϵ On 20/06/2017 Spot Bond			1.75000	120.04925	1.75000	120.16817			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL17ϵ On 20/06/2017 Spot Bond				100.00000	0.00000	100.96553			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17ϵ On 20/06/2019 Spot Bond				100.00000	0.00000	100.99573			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17ϵ On 20/06/2019 Spot Bond				100.00000	0.00000	100.93531			0.00	136,920,000	136,920,000
Total ACL175 SPOT									0.00	136,920,000	136,920,000
Total For ACL175									0.00	136,920,000	136,920,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.06358			0.00	750,471,500	750,471,500
Total ACL181 SPOT									0.00	750,471,500	750,471,500
Total For ACL181									0.00	750,471,500	750,471,500
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.24491			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL18ϵ On 20/06/2019 Spot Bond				100.00000	0.00000	100.92444			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18ϵ On 20/09/2017 Spot Bond				100.00000	0.00000	101.77927			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18ϵ On 20/09/2022 Spot Bond				100.00000	0.00000	100.98969			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18ϵ On 20/09/2016 Spot Bond				100.00000	0.00000	100.97262			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.02431			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18ϵ On 20/09/2020 Spot Bond				100.00000	0.00000	101.04016			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.98090				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	101.16950				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	101.04391				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	101.04391				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	101.09222				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	100.97157				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	101.10388				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	102.51586				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	101.09222				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	98.87416				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	101.06466				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	101.04400				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	141.55984				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	143.60119				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.91114				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90267				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.52596				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.92565				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.07086				0.00	76,000,000	76,000,000
Total ACL213 SPOT										0.00	76,000,000	76,000,000
Total For ACL213										0.00	76,000,000	76,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.96553				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.91235				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91114				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.00490				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.89091				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22962				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	100.22593				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	101.36452				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	100.13930				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	100.13781				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	101.69656				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	70.89814	100.00000	70.63556				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	39.88163	100.00000	39.78501				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	14.45339	100.00000	14.41838				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	1.57265	100.00000	1.56884				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	101.56481				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	100.33391				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.36832			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	100.41412			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	100.31563			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			8.18500	100.90426	8.18500	100.88215			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	100.41067			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	100.47998			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	37.75220	100.00000	37.62411			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.81626	100.00000	9.78296			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			9.27000	101.28962	9.27000	101.26469		53,766,000,000,000.00	5,800,000,000	2,890,000,000	
Total AIR01 SPOT								53,766,000,000,000.00	5,800,000,000	2,890,000,000	
Total For AIR01								53,766,000,000,000.00	5,800,000,000	2,890,000,000	
AIR02 On 30/04/2023 Spot Bond			9.74000	113.49290	9.74000	113.46342		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			7.74000	106.20617	7.74000	106.18425		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			9.47500	100.41019	9.47500	100.38494		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	14.56199	100.00000	14.52977			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			10.05000	101.49228	10.05000	101.46523			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	171.74414	2.61500	171.71739			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	101.28000			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	100.86719			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	100.93380			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	8.77915	100.00000	0.00000			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN002 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
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	100.90571			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.97823			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.94892			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.95503				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	101.36265				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	101.58714				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	93.85000				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	101.33154				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	114.37931				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	132.78420	2.63000	238.11631				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	114.22074				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02(On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.66066				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	113.04288				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	114.36902				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	99.88643				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	166.73983	2.64500	211.22627				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	100.85789				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	100.86509				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.47140				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	100.42659				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	100.31764				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	100.20979				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	100.15996				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	98.51885				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	100.01519				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	101.32791				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	101.05106				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	99.97781				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
Total For ASN070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.97367				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	92.31104				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	100.65463				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	100.15608				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond			100.00000	1.01487	100.00000	1.00855				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	39.33320	100.00000	39.24614				0.00	0	2,270,000,000
Total ASN35U SPOT										0.00	0	2,270,000,000
Total For ASN35U										0.00	0	2,270,000,000
ASN38: On 20/12/2017 Spot Bond			100.00000	22.80400	100.00000	22.74876				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	22.90127	100.00000	22.84579				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	22.46356	100.00000	22.40914				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	31.51486	100.00000	31.43851				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	42.43665	100.00000	42.33385				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	17.53025	100.00000	17.48778				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	41.67840	100.00000	41.57744				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	60.28023	100.00000	60.13420				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	1.12090	100.00000	1.11643				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	101.08695				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	100.83851				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	101.13667				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			9.27000	104.82374	9.27000	104.79779				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	100.94287				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	100.17741				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	101.15861				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	101.53472				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW19 On 05/12/2020 Spot Bond			9.76500	100.78379	9.76500	100.75754			19,530,000,000,000.00	2,000,000,000	1,000,000,000
Total BAW19 SPOT									19,530,000,000,000.00	2,000,000,000	1,000,000,000
Total For BAW19									19,530,000,000,000.00	2,000,000,000	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			6.99500	104.71123	6.99500	104.69138			0.00	0	50,000,000
Total BAW2 SPOT									0.00	0	50,000,000
Total For BAW2									0.00	0	50,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	84.21053	100.00000	84.01826			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			9.91500	100.45206	9.91500	100.42565			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	102.97731			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			9.00000	105.22915	9.00000	105.20384			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.95755	102.26700	10.95755	101.88368			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.85014	101.24479	10.85014	101.20520			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			10.95105	101.22253	10.95105	101.22290			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.08517			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.02770	101.20234	11.02770	101.20656			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.89663	100.98783	11.89663	100.94037			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.11015				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.11015				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	101.11022				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			11.20755	101.00250	11.20755	101.02694				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			11.13542	101.81181	11.13542	101.28246				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			10.85014	101.24479	10.85014	101.20520				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	101.47058	11.06000	101.39824				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			10.29027	98.37217	10.29027	101.10028				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	101.80802				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	101.05431				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	101.05431				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA21 On 30/06/2017 Spot Bond			7.97603	104.95332	7.97603	103.58812				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.77500	100.12347	11.77500	99.95452				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			11.70000	78.06993	11.70000	98.25144				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	100.96053				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond			9.28000	98.65656	9.28000	100.92665				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA28 On 31/12/2018 Spot Bond				100.00000	0.00000	101.01835				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA29 On 31/03/2018 Spot Bond			11.57000	76.37015	11.57000	98.00368				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA30 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98885				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond				100.00000	0.00000	101.01343				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.01343				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.97705				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.03499				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.03499				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	100.97901				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	101.00043				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	101.03509				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	100.81064				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	100.84099				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			13.95755	102.55828	13.95755	102.17664				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			15.27250	101.65914	15.27250	101.64530				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB04 On 31/03/2017 Spot Bond			14.16752	101.54476	14.16752	101.47943				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.33131				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.33131				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.33131				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.37995				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	101.16053				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	37.89291	100.00000	37.82102				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.49450	100.00000	20.44485				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.65230	100.00000	18.60711				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.51377	100.00000	11.48587				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.51377	100.00000	11.48587				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.92069	100.00000	13.88697				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.06205	100.00000	12.03282				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.28957				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	100.57332				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	100.39578				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	9.98588	100.00000	9.96169				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	9.98588	100.00000	9.96169				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP95I On 21/08/2015 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total BCP95U SPOT										0.00	0	0
Total For BCP95U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278				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	103.69039	1.88500	185.24783				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			8.26000	94.48871	8.26000	160.34490				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			8.26000	95.78481	8.26000	160.72351				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.64500	98.44277	8.64500	98.42000			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.37000	99.64435	8.37000	99.62215			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.30902			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	100.77389			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.33705			0.00	0	680,000,000
Total BG22B1 SPOT									0.00	0	680,000,000
Total For BG22B1									0.00	0	680,000,000
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.35859			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.41847			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	53.35526	100.00000	53.22601			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A1 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
BG32A2 On 30/10/2016 Spot Bond				100.00000	0.00000	100.15056			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.15336				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.15429				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	100.16549				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	100.18038				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	33.41003	100.00000	33.32910				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	33.41003	100.00000	33.32910				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	101.10763				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	101.12882				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			8.50000	103.89369	8.50000	103.87019				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	101.19237				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	101.30514				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42D On 15/03/2017 Spot Bond			100.00000	23.84836	100.00000	23.79059			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	23.84836	100.00000	23.79059			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	103.07270			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			11.33000	99.52055	11.33000	100.64493			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	100.02621			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			11.22000	93.33935	11.22000	95.98105			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	103.81452			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	78.76509	100.00000	78.60693			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	101.38331			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	100.40631			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			8.88000	71.93537	8.88000	100.79884		39,072,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								39,072,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								39,072,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC4€ On 13/10/2015 Spot Bond				100.00000	0.00000	100.41589			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC47 On 07/08/2015 Spot Bond				100.00000	0.00000	98.42846				0.00	300,000,000	100,000,000
Total BIDC47 SPOT										0.00	300,000,000	100,000,000
Total For BIDC47										0.00	300,000,000	100,000,000
BIDC48 On 06/11/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.41160				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.63220				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	101.40122				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	101.47045				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	101.59625				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	102.11980				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	102.97510				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	100.24775				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	100.25454				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.18153			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	101.27877			0.00	0	0
Total BSR16 SPOT									0.00	0	0
Total For BSR16									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.38289			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	98.56642			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	97.92313			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC043 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
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	99.87678			0.00	0	0
Total BTC045 SPOT									0.00	0	0
Total For BTC045									0.00	0	0
BTC046 On 24/08/2015 Spot Bond				100.00000	0.00000	99.68359			0.00	0	0
Total BTC046 SPOT									0.00	0	0
Total For BTC046									0.00	0	0
BTC047 On 21/08/2015 Spot Bond				100.00000	0.00000	99.73556			0.00	0	0
Total BTC047 SPOT									0.00	0	0
Total For BTC047									0.00	0	0
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	99.48553			0.00	0	0
Total BTC048 SPOT									0.00	0	0
Total For BTC048									0.00	0	0
BTC049 On 07/09/2015 Spot Bond				100.00000	0.00000	99.43248			0.00	0	0
Total BTC049 SPOT									0.00	0	0
Total For BTC049									0.00	0	0
BTC051 On 11/09/2015 Spot Bond				100.00000	0.00000	98.97294			0.00	0	0
Total BTC051 SPOT									0.00	0	0
Total For BTC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	98.90435			0.00	0	0
Total BTC052 SPOT									0.00	0	0
Total For BTC052									0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	100.48135			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC055 On 21/10/2015 Spot Bond				100.00000	0.00000	98.65813			0.00	0	0
Total BTC055 SPOT									0.00	0	0
Total For BTC055									0.00	0	0
BTC056 On 19/10/2015 Spot Bond				100.00000	0.00000	98.69275			0.00	0	0
Total BTC056 SPOT									0.00	0	0
Total For BTC056									0.00	0	0
BTC057 On 19/01/2016 Spot Bond				100.00000	0.00000	100.41215			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC058 On 14/10/2015 Spot Bond				100.00000	0.00000	98.77892			0.00	0	0
Total BTC058 SPOT									0.00	0	0
Total For BTC058									0.00	0	0
BTC059 On 23/10/2015 Spot Bond				100.00000	0.00000	98.58208			0.00	0	0
Total BTC059 SPOT									0.00	0	0
Total For BTC059									0.00	0	0
BTC060 On 25/01/2016 Spot Bond				100.00000	0.00000	100.18752			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC061 On 03/11/2015 Spot Bond				100.00000	0.00000	98.38341			0.00	0	0
Total BTC061 SPOT									0.00	0	0
Total For BTC061									0.00	0	0
BTC062 On 30/10/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111		856,000,000,000,000.00	28,560,000,000	22,800,000,000	
Total BTC062 SPOT								16,000,000,000,000.00	28,560,000,000	22,800,000,000	
Total For BTC062								16,000,000,000,000.00	28,560,000,000	22,800,000,000	
BUS01U On 30/09/2016 Spot Bond			100.00000	39.43357	100.00000	39.33804		0.00	0	0	
Total BUS01U SPOT								0.00	0	0	
Total For BUS01U								0.00	0	0	
BWZ18B On 27/03/2018 Spot Bond				100.00000	0.00000	100.81895			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.84976				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	101.02408				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.71817				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	19.55110	100.00000	19.50374				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			9.70000	108.68807	9.70000	108.66010				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	104.03889				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			8.05000	104.38993	8.05000	104.36754				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			12.77000	101.11212	12.77000	101.07812				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	97.24595				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			13.07000	96.03493	13.07000	96.00190				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			9.15000	102.51840	9.15000	102.49349				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	98.96270				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			13.07000	98.86440	13.07000	98.82982			13,070,000,000,000.00	1,000,000,000	500,000,000
Total CBL18 SPOT									13,070,000,000,000.00	1,000,000,000	500,000,000
Total For CBL18									13,070,000,000,000.00	1,000,000,000	500,000,000
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.17805			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	95.29311			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	99.99997			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			10.71500	94.04297	10.71500	94.01631			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	101.88214			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			10.16500	114.34167	10.16500	114.31070			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.19500	109.89609	10.19500	109.86624			40,780,000,000,000.00	4,000,000,000	1,000,000,000
Total CCT02 SPOT									10,780,000,000,000.00	4,000,000,000	1,000,000,000
Total For CCT02									10,780,000,000,000.00	4,000,000,000	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.09000	110.85943	10.09000	110.82979			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	101.83710			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			11.90000	104.37690	11.90000	104.34411			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	101.09129			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.43422			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	111.54050	10.00000	111.51140			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.76848			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	101.16131			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	100.35651			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	8.75175	100.00000	8.72442			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	19.99635	100.00000	19.94791			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	20.81353	100.00000	20.74855			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	101.60365			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	100.88561			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	100.92027			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	100.96034			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN12(On 20/08/2015 Spot Bond				100.00000	0.00000	102.89680			0.00	0	0
Total CLN126 SPOT									0.00	0	0
Total For CLN126									0.00	0	0
CLN13(On 20/08/2015 Spot Bond				100.00000	0.00000	102.86704			0.00	0	0
Total CLN130 SPOT									0.00	0	0
Total For CLN130									0.00	0	0
CLN13(On 20/08/2015 Spot Bond				100.00000	0.00000	103.02434			0.00	0	0
Total CLN134 SPOT									0.00	0	0
Total For CLN134									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	101.01598			0.00	0	0
Total CLN170 SPOT									0.00	0	0
Total For CLN170									0.00	0	0
CLN17(On 20/03/2016 Spot Bond				100.00000	0.00000	101.34411			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN18(On 01/07/2021 Spot Bond			10.11000	100.99657	10.11000	100.96950			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN18(On 06/07/2016 Spot Bond				100.00000	0.00000	100.64384			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	125.79405	2.76000	125.77385			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	123.08961	3.14000	125.79827			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	103.57746	8.25000	103.55471			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.64500	134.62977	2.64500	128.50064			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	130.96256	2.40000	125.00120			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42276			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.81000	102.26339	8.81000	102.23930			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.33822			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.34884			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.86000	102.31184	8.86000	102.28760			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.86000	102.31184	8.86000	102.28760			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN225 On 09/12/2016 Spot Bond			8.91000	101.09428	8.91000	101.07021				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.04038				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.14525				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	111.54000	10.00000	111.51100				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	111.54000	10.00000	111.51100				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	99.83889				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	101.61652				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	104.22677	9.35000	104.20046				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	104.22677	9.35000	104.20046				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	101.56397				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.27380				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	101.64050				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.64050				0.00	0	300,000,000
Total CLN259 SPOT										0.00	0	300,000,000
Total For CLN259										0.00	0	300,000,000
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.64050				0.00	0	600,000,000
Total CLN260 SPOT										0.00	0	600,000,000
Total For CLN260										0.00	0	600,000,000
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.20301				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			9.50000	103.94386	9.50000	103.91765				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.76003				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	104.42700				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.22511				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	101.21918				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	101.23082				0.00	0	600,000,000
Total CLN274 SPOT										0.00	0	600,000,000
Total For CLN274										0.00	0	600,000,000
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.60005				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.82124				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	101.41781				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.04633				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.92322				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.18841				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.82661				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.17704				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.00598				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.81032				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	111.54000	10.00000	111.51100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77532				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.99490				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.80619			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.10990			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77538			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.18849			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.88049			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN301 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
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.15124			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	147.02675			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	146.19605			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	146.80879			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	142.95477			0.00	0	0
Total CLN310 SPOT									0.00	0	0
Total For CLN310									0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	143.03395			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	99.80269				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.01500	94.92299	11.01500	94.89534				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.53500	96.48187	11.53500	96.45247				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84099				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.10668				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	99.80706				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.29027				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.14638				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.30886	8.80500	102.32119				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.97157				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.29302				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	138.74406				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03435				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.10427				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.06484				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47883				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	82.82556				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.16240				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84099				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 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
CLN337 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
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20537				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.28104				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84593				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46972				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.21089				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.93051				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	101.07053				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	100.20348				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	99.89575				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.82123				0.00	0	994,850,000
Total CLN349 SPOT										0.00	0	994,850,000
Total For CLN349										0.00	0	994,850,000
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.19651				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				100.00000	0.00000	101.50065				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 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
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.15473				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28856				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.88452			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.19500	102.91495	10.19500	105.96532			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	100.98600			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.33500	104.48743	12.33500	108.23276			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.36500	101.80471	12.36500	101.77153			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.02000	105.62861	10.02000	105.60056			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.23516			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	101.17650			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.97072			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN377 On 20/09/2023 Spot Bond				100.00000	0.00000	100.99146				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.99161				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87753				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.71500	104.43910	9.71500	104.41218				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.04478				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.07414				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.63017	10.98000	101.60065				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.15787	11.00000	104.12756				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.11323				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.28933				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.12500	104.05758	12.12500	104.02431				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.19814				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.99134				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.25673				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.05866				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.74568				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.91219				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.92322				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 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
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.97761				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.34810				0.00	50,000,000	50,000,000
Total CLN395 SPOT										0.00	50,000,000	50,000,000
Total For CLN395										0.00	50,000,000	50,000,000
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.06209				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35659				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81404			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81514			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.97761			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	101.10427			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	100.80060			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	100.78166			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	101.81771			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	100.86273			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	100.98365			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	100.17027			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	100.59454			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN41(On 20/09/2020 Spot Bond				100.00000	0.00000	100.65197			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	41.69465	7.01000	42.30102			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	169.51588			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			8.64500	98.44277	8.64500	149.07790			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			8.26000	36.42733	8.26000	160.34490			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			8.26000	36.88038	8.26000	160.72351			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	98.56408			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	98.55180			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.60578			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.93949			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.05255			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.98424				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99772				0.00	63,000,000	63,000,000
Total CLNF07 SPOT										0.00	63,000,000	63,000,000
Total For CLNF07										0.00	63,000,000	63,000,000
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.59394				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.98969				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.29027				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.90025				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96719				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96109				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.96713				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.98969				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH001 On 26/11/2018 Spot Bond				100.00000	0.00000	101.75044				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH002 On 15/04/2019 Spot Bond				100.00000	0.00000	100.50636				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ02 On 15/09/2016 Spot Bond			8.99000	107.66683	8.99000	106.28968			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			8.82500	101.95697	8.82500	101.93292		14,649,500,000,000.00	1,660,000,000	830,100,000	
Total COJ04 SPOT								14,649,500,000,000.00	1,660,000,000	830,100,000	
Total For COJ04								14,649,500,000,000.00	1,660,000,000	830,100,000	
COJ05 On 05/06/2023 Spot Bond			10.35500	111.82601	10.35500	111.79517		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	102.80383	7.45500	102.78336		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			9.92500	107.60845	9.92500	107.58013		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			9.97500	102.79987	9.97500	102.77254		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.34500	96.68884	10.34500	96.66220		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			10.99000	98.14985	10.99000	98.12116		43,960,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								13,960,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								13,960,000,000,000.00	4,000,000,000	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			10.99000	91.20722	10.99000	91.18056		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.51191		0.00	0	0	
Total CPL003 SPOT								0.00	0	0	
Total For CPL003								0.00	0	0	
CPL01U On 12/12/2019 Spot Bond			100.00000	11.29394	100.00000	11.26658		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	101.50661		0.00	0	0	
Total CPL021 SPOT								0.00	0	0	
Total For CPL021								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.91651				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.49549				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	103.26795				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	102.06260				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL02U On 12/03/2020 Spot Bond			100.00000	10.49408	100.00000	10.46866				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03U On 12/12/2018 Spot Bond			100.00000	12.98214	100.00000	12.95069				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			11.69000	96.42513	11.69000	97.50356				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	18.22599	100.00000	18.18183				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	9.88747	100.00000	9.86352				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	18.97093	100.00000	18.92498				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.20067				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.02500	100.17458	8.02500	100.15317				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	101.49040				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.40702				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	101.22989				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	81.52967	100.00000	81.35127				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	101.20705				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	100.61382				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	100.00000				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	100.01139				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	101.27863				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	100.46696				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	101.11029				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	55.54293				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			9.45500	99.33305	9.45500	99.30798			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.71000	108.06652	7.71000	108.04419			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			9.24000	100.75911	9.24000	100.73398		25,699,212,000,000.00	2,781,300,000	1,350,000,000	
Total DV22 SPOT								25,699,212,000,000.00	2,781,300,000	1,350,000,000	
Total For DV22								25,699,212,000,000.00	2,781,300,000	1,350,000,000	
DV23 On 27/02/2023 Spot Bond			9.62500	106.41696	9.62500	106.38932		20,225,975,000,000.00	2,101,400,000	1,050,000,000	
Total DV23 SPOT								20,225,975,000,000.00	2,101,400,000	1,050,000,000	
Total For DV23								20,225,975,000,000.00	2,101,400,000	1,050,000,000	
DV24 On 18/02/2024 Spot Bond			9.60500	105.03145	9.60500	105.00423		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			9.60000	108.48007	9.60000	108.45197		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC007 On 15/09/2015 Spot Bond				100.00000	0.00000	100.95500		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC008 On 20/11/2015 Spot Bond				100.00000	0.00000	101.48403		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	
Total For DVC008								0.00	0	0	
DVC010 On 15/09/2015 Spot Bond				100.00000	0.00000	101.02985		0.00	0	0	
Total DVC010 SPOT								0.00	0	0	
Total For DVC010								0.00	0	0	
DVC011 On 11/06/2016 Spot Bond				100.00000	0.00000	101.07916		0.00	0	0	
Total DVC011 SPOT								0.00	0	0	
Total For DVC011								0.00	0	0	
DVC012 On 26/01/2016 Spot Bond				100.00000	0.00000	100.18991		0.00	0	0	
Total DVC012 SPOT								0.00	0	0	
Total For DVC012								0.00	0	0	
DVC013 On 25/06/2016 Spot Bond				100.00000	0.00000	100.76729		0.00	0	0	
Total DVC013 SPOT								0.00	0	0	
Total For DVC013								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.58815			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.54433			0.00	80,000,000	20,000,000
Total DVF17 SPOT									0.00	80,000,000	20,000,000
Total For DVF17									0.00	80,000,000	20,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.24675			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			8.35000	120.86589	8.35000	120.83902		40,080,000,000,000.00	4,800,000,000	2,436,500,000	
Total E170 SPOT								10,080,000,000,000.00	4,800,000,000	2,436,500,000	
Total For E170								10,080,000,000,000.00	4,800,000,000	2,436,500,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.37919			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			2.31000	101.84859	2.31000	101.83360			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			2.05500	127.33545	2.10500	126.62996			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	114.11407	2.10500	114.09790			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	114.97027	2.02500	114.95423			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31	On	02/06/2031	Spot Bond			2.23000	104.91214	2.23000	104.89687			0.00	0	0
Total EL31 SPOT												0.00	0	0
Total For EL31												0.00	0	0
EL36	On	31/01/2036	Spot Bond			2.29000	102.21933	2.29000	102.20434			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			9.76500	103.35441	9.76500	103.32763			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			9.66500	108.79934	9.66500	108.77144			0.00	0	0
Total EMM02 SPOT												0.00	0	0
Total For EMM02												0.00	0	0
EMM03	On	04/05/2024	Spot Bond			10.04000	102.62099	10.04000	102.59368			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			10.23500	94.43280	10.23500	97.39254			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			10.37500	105.36474	10.37500	104.44395			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			10.14000	101.91328	10.14000	101.61656			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	101.63468			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	99.52609			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	101.11232			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	99.99984			0.00	0	0
Total EPF004 SPOT												0.00	0	0
Total For EPF004												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.99981			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.00001			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	103.21125			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	101.46531			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	101.56627			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	95.96218			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	99.53164			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			10.35000	98.94232	10.35000	98.91505			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	97.73197			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	99.29868			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0
ERS3B3 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
ERS3B4 On 17/11/2025 Spot Bond				100.00000	0.00000	101.75089			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.86013			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	99.79260			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	111.54000	10.00000	111.51100			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	101.59660			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	101.66205			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	101.58351			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	101.63805			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	101.59804			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	101.57618			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	103.46751	6.25000	103.44987		2,500,000,000,000.00		400,000,000	72,500,000,000
Total ES15 SPOT								2,500,000,000,000.00		400,000,000	72,500,000,000
Total For ES15								2,500,000,000,000.00		400,000,000	72,500,000,000
ES18 On 20/04/2018 Spot Bond			8.18500	105.26816	8.18500	105.24509		404,677,040,500,000.00		49,441,300,000	16,000,200,000
Total ES18 SPOT								14,677,040,500,000.00		49,441,300,000	16,000,200,000
Total For ES18								14,677,040,500,000.00		49,441,300,000	16,000,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.86000	106.47669	8.86000	106.45162			134,456,661,244,000.00	15,175,695,400	7,727,767,000
Total ES23 SPOT									14,456,661,244,000.00	15,175,695,400	7,727,767,000
Total For ES23									14,456,661,244,000.00	15,175,695,400	7,727,767,000
ES26 On 02/04/2026 Spot Bond			9.09000	94.35551	9.09000	94.33259			277,994,925,000,000.00	30,582,500,000	15,601,000,000
Total ES26 SPOT									7,994,925,000,000.00	30,582,500,000	15,601,000,000
Total For ES26									7,994,925,000,000.00	30,582,500,000	15,601,000,000
ES33 On 15/09/2033 Spot Bond			9.70000	84.34142	9.72500	84.13894			565,878,920,000,000.00	264,523,600,000	135,170,800,000
Total ES33 SPOT									5,878,920,000,000.00	264,523,600,000	135,170,800,000
Total For ES33									5,878,920,000,000.00	264,523,600,000	135,170,800,000
ES42 On 25/04/2042 Spot Bond			9.79500	90.19674	9.79500	90.17318			194,332,800,000,000.00	19,840,000,000	63,980,947,500
Total ES42 SPOT									14,332,800,000,000.00	19,840,000,000	63,980,947,500
Total For ES42									14,332,800,000,000.00	19,840,000,000	63,980,947,500
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.63584			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	98.78801			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	101.55700			0.00	0	200,000,000
Total FIFB01 SPOT									0.00	0	200,000,000
Total For FIFB01									0.00	0	200,000,000
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.39592			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	100.85606			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	101.65340			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	101.50108			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	101.26419			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	102.30666				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	101.54729				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	101.08990				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	101.01632				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.07943	100.00000	9.74231				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	0.07943	100.00000	32.27420				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.43975	100.00000	10.41446				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	10.16167	100.00000	10.13705				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.07927				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.17997				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.20630				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.29092				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB05 On 21/12/2018 Spot Bond			9.67000	97.77316	9.67000	97.74793				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	101.06176				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	101.06169				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.23016				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	103.26879				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	101.48887				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	101.51363				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			10.41500	99.11780	10.41500	99.96860				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.54981				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	100.74867				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	100.75992				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			10.52000	105.62339	10.52000	105.59380				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	102.25442				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	136.21235	1.94500	137.10734				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	127.52501	2.01500	283.50973				0.00	0	20,000,000
Total FRBI23 SPOT										0.00	0	20,000,000
Total For FRBI23										0.00	0	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.18000	109.28066	2.18000	116.14783				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	97.39624	2.93500	157.76991				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	104.86808	3.14000	197.40758				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	105.92660	7.27500	105.90566				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			7.58000	67.81796	7.58000	67.25579				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			9.39600	43.67421	9.39600	42.79459				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	42.32439	9.64000	41.43206				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	101.79162				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	101.17459				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01603				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.11608				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.36098	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.36098	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.09222				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04038				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31108				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.07414				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.29002	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC127(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
FRC128(On 20/09/2017 Spot Bond				100.00000	0.00000	101.14281			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC129(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
FRC130(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
FRC131(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
FRC132(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
FRC133(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
FRC134(On 20/09/2017 Spot Bond				100.00000	0.00000	101.41049			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC135(On 20/09/2017 Spot Bond				100.00000	0.00000	101.36858			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC136(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
FRC137(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC138 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
FRC139 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
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC141 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
FRC142 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
FRC143 On 20/09/2017 Spot Bond			100.09221	23.40114	100.09221	23.34440				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	100.97399				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	109.03034				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	101.30839				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC149 On 20/09/2015 Spot Bond				100.00000	0.00000	101.58884				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	101.09158				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC151 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.10381				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.00743				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.01986				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.33862				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.00176				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	66.77993	13.22500	66.75632				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	100.94378				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	100.94499				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	101.40610				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	100.98848				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	101.10311	3.41000	104.58118				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	101.03193				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.03193				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	103.84200				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	100.84099				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.04483				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	100.97157				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	100.94861				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				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	101.11271				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	99.89025				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				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	100.25122				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	101.27863				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.01021			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	101.30115			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	100.93774			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.01986			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.01986			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	101.03047			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	100.71945			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	100.75930			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	100.74259			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	111.54000	10.00000	111.51100			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	100.56646			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	101.07776			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	100.54794				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	100.72391				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	100.52411				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19(On 10/04/2016 Spot Bond				100.00000	0.00000	100.52557				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.42286				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.38243				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.42286				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20(On 17/04/2016 Spot Bond				100.00000	0.00000	100.38082				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	99.99973				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20(On 06/05/2017 Spot Bond			8.75000	100.02352	8.75000	100.00000				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	100.88058				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.61834	100.00000	10.59262				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	9.73416	100.00000	9.71057				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	96.05048				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	12.20253	100.00000	12.17297				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.05606				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	28.03807	100.00000	27.97015				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	99.97875				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	10.30625	100.00000	10.28129				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	20.02769	100.00000	23.07109				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	99.97871				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	20.00172	100.00000	23.04618				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	99.97875				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	99.97989				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	100.04216				0.00	0	0
Total FRC219 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 FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.03940				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	130.71085	2.75500	130.69006				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	99.90166				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	99.90300				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	99.90300				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	101.73895				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	101.14069				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	100.99782				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	100.93577				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	101.07414				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	100.85983				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	100.41337				0.00	0	0
Total FRC232 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 FRC232										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.08914				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	101.31728				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	100.21113				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.28500	115.11980	3.28500	126.67584				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	101.10864				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	106.82483	3.33500	126.30443				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	104.73804	3.31500	126.45285				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	100.96409	2.68500	130.65733				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	103.54979	2.75500	141.60399				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	100.23570				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	100.96715				0.00	0	0
Total FRC83 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 FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.10137				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	101.28167				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	101.23541				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.04761				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	101.04641				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	100.99511				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	13.56885	100.00000	13.53599				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	60.23456	100.00000	60.08864				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	29.49712	100.00000	29.42565				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	42.05579	100.00000	41.92448				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	12.17916	100.00000	12.14966				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	100.88853				0.00	80,000,000	20,000,000
Total FRJ16 SPOT										0.00	80,000,000	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 FRJ16									0.00	80,000,000	20,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.35413			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	102.52306			0.00	120,000,000	30,000,000
Total FRJ18 SPOT									0.00	120,000,000	30,000,000
Total For FRJ18									0.00	120,000,000	30,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.23198			0.00	160,000,000	40,000,000
Total FRJ19 SPOT									0.00	160,000,000	40,000,000
Total For FRJ19									0.00	160,000,000	40,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.94755			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	98.99345			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	101.74923			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.09300	84.26850	2.09300	107.17922			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.41000	105.83044	2.41000	114.70201			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.29717			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.41858	10.38000	100.39062			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.41858	10.38000	100.39062			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	80.09300			0.00	0	0
Total FRS105 SPOT									0.00	0	0

Contract 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 FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.17675				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.55000	103.11882	2.55000	111.93708				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.58000	212.72887	2.58000	213.12767				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.52000	112.54000	2.52000	112.52280				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	211.85215	2.61000	212.24752				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.21216				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.26500	115.32089	2.26500	115.30405				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.61000	110.79373	2.61000	110.77653				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	52.05800				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.71500	108.79725	2.71500	108.78004				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.73000	115.68455	2.73000	208.77100				0.00	0	0
Total FRS120 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 FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.78000	114.01763	2.78000	207.34301				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.19500	101.56844	2.19500	101.55380				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.81000	163.00334	2.81000	206.49197				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			2.99000	90.45462	2.99000	103.75243				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			2.97500	99.78376	2.97500	157.10475				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.44000	83.91818	3.44000	96.11678				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			2.96500	99.84660	2.96500	157.27073				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 11/11/2015 Spot Bond				100.00000	0.00000	101.62082				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.02500	156.09785	3.02500	156.21946				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.32000	192.32780	3.32000	192.92520				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	93.04239				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.37000	84.62431	3.37000	97.25862				0.00	0	0
Total FRS134 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 FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.34000	85.00266	3.34000	97.75302				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.15000	87.66306	3.15000	100.95611				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.83500	158.81912	2.83500	159.44716				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.09000	198.49363	3.09000	198.75195				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	126.47769	2.13500	281.18045				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	127.43734	2.02500	283.31474				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	121.30996	2.74500	269.68730				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	102.05063	2.41500	133.34128				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	100.22124				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	137.12617	1.94500	132.91505				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	100.36050				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	100.63817				0.00	0	0
Total FRS59 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 FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.04099				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			2.39000	112.09822	2.39000	112.08148				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	32.27952	104.97509	32.19786				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	35.91698	101.07593	35.82913				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	29.12196	100.44759	29.05113				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	34.30580	100.76967	34.22213				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	121.08925	2.10000	121.07207				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	98.96960	2.12500	116.69746				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	98.91457				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	98.71511	2.15500	116.39730				0.00	0	0
Total FRS87 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 FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.67415			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	125.69893	2.22500	354.06120			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	99.89863			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.54185			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			7.58000	103.57737	7.58000	103.55643			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			8.15000	103.99992	8.15000	103.97734			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			8.41000	108.20658	8.41000	108.18223		67,280,000,000,000.00	8,000,000,000	2,000,000,000	
Total FRX18 SPOT								57,280,000,000,000.00	8,000,000,000	2,000,000,000	
Total For FRX18								57,280,000,000,000.00	8,000,000,000	2,000,000,000	
FRX19 On 15/11/2019 Spot Bond			9.02000	101.96011	9.02000	101.93568		14,973,200,000,000.00	1,660,000,000	880,000,000	
Total FRX19 SPOT								14,973,200,000,000.00	1,660,000,000	880,000,000	
Total For FRX19								14,973,200,000,000.00	1,660,000,000	880,000,000	
FRX20 On 01/10/2020 Spot Bond			9.27500	100.92740	9.27500	100.90241		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			10.02500	91.49257	10.02500	91.46826		0.00	0	1,129,000,000	
Total FRX23 SPOT								0.00	0	1,129,000,000	
Total For FRX23								0.00	0	1,129,000,000	
FRX24 On 10/12/2024 Spot Bond			10.10000	105.54703	10.10000	105.51862		0.00	0	1,180,000,000	
Total FRX24 SPOT								0.00	0	1,180,000,000	

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 FRX24									0.00	0	1,180,000,000
FRX26 On 01/10/2026 Spot Bond			10.48000	95.83274	10.48000	96.91240			10,480,000,000,000.00	1,000,000,000	560,000,000
Total FRX26 SPOT									10,480,000,000,000.00	1,000,000,000	560,000,000
Total For FRX26									10,480,000,000,000.00	1,000,000,000	560,000,000
FRX30 On 31/01/2030 Spot Bond			10.76500	92.81765	10.76500	92.79120			129,180,000,000,000.00	12,000,000,000	3,020,000,000
Total FRX30 SPOT									129,180,000,000,000.00	12,000,000,000	3,020,000,000
Total For FRX30									129,180,000,000,000.00	12,000,000,000	3,020,000,000
FRX31 On 21/02/2031 Spot Bond			10.89000	94.06652	10.89000	94.03896			0.00	0	110,000,000
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			10.25500	81.63047	10.25500	81.60816			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	100.86333			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	100.87556			0.00	80,000,000	20,000,000
Total FS1A4 SPOT									0.00	80,000,000	20,000,000
Total For FS1A4									0.00	80,000,000	20,000,000
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.90607			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	100.95492			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	100.99154			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	101.15010			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	101.52164			0.00	32,134,400	8,033,600
Total FS2A3 SPOT									0.00	32,134,400	8,033,600
Total For FS2A3									0.00	32,134,400	8,033,600
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.39349			0.00	0	0
Total FS2A4 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 FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57915				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	101.64303				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	101.69626				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.93040				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	62.01349	100.00000	61.86326				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	10.40414	100.00000	10.37893				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	1.74552	100.00000	1.74130				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	0.29285	100.00000	0.29214				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

Contract 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 FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.65054	100.00000	9.62716				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	1.61909	100.00000	1.61517				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	0.27164	100.00000	0.27098				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.51097				0.00	0	400,000,000
Total GBL01 SPOT										0.00	0	400,000,000
Total For GBL01										0.00	0	400,000,000
GFC04 On 11/04/2017 Spot Bond			9.50000	103.00998	9.50000	102.98387				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	102.20395				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	101.49984				0.00	0	0
Total GH31A2 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 GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.51968				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	101.64860				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	101.80714				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.90617				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	101.54383				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	11.12139	100.00000	11.09445				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	22.96776	100.00000	22.91213				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	12.62831	100.00000	12.59771				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	10.44067	100.00000	10.40807				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

Contract 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 GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.20344				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	100.21112				0.00	80,000,000	1,450,000,000
Total GRH1A3 SPOT										0.00	80,000,000	1,450,000,000
Total For GRH1A3										0.00	80,000,000	1,450,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.22064				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.23385				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	100.18874				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	100.43821				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	101.71451				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	101.16450				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	101.69532				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	100.88273				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

Contract 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 GRX01U									0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.23836			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	100.09042			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	11.67675	100.00000	11.64846			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.07992			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	100.01195			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	100.01266			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	101.61481			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	100.78048			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	9.35391	100.00000	9.31232			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	9.35391	100.00000	9.31232			0.00	0	0
Total HM1B9U 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 HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.92275	100.00000	9.87864				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	9.92275	100.00000	9.87864				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	10.69184	100.00000	10.64483				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.65412	100.00000	10.60675				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	11.54800	100.00000	11.49667				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

Contract 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 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	100.41316			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	100.51232			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.92633			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	111.54000	10.00000	111.51100			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			9.38000	100.44381	9.38000	105.34962			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	101.90913			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	101.79210			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			8.59500	104.78304	8.59500	104.75907		25,613,100,000,000.00	2,980,000,000	1,890,000,000	
Total HWAY20 SPOT								25,613,100,000,000.00	2,980,000,000	1,890,000,000	
Total For HWAY20								25,613,100,000,000.00	2,980,000,000	1,890,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.90500	128.49415	1.90500	285.66514		0.00	0	3,597,900,000	
Total HWAY23 SPOT								0.00	0	3,597,900,000	
Total For HWAY23								0.00	0	3,597,900,000	
HWAY2 On 07/12/2024 Spot Bond			1.88500	131.71990	1.88500	292.83672		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			9.72000	96.13465	9.72000	96.10985		21,578,400,000,000.00	2,220,000,000	1,710,000,000	
Total HWAY34 SPOT								21,578,400,000,000.00	2,220,000,000	1,710,000,000	

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 HWAY34									21,578,400,000,000.00	2,220,000,000	1,710,000,000
HWAY3 On 31/07/2035 Spot Bond			9.76000	95.72494	9.76000	95.70014			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	35.93172	100.00000	35.84467			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	86.55788	100.00000	86.35611			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	39.62223	100.00000	39.52624			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	39.68863	100.00000	39.59249			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	111.54000	10.00000	111.51100			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	123.00746	1.51500	122.99199			81,057,188,925,000.00	53,503,095,000	39,577,641,000
Total I2025 SPOT									31,057,188,925,000.00	53,503,095,000	39,577,641,000
Total For I2025									31,057,188,925,000.00	53,503,095,000	39,577,641,000
I2033 On 28/02/2033 Spot Bond			1.82000	101.82994	1.82000	102.16758			218,400,000,000.00	120,000,000	42,000,000,000
Total I2033 SPOT									218,400,000,000.00	120,000,000	42,000,000,000
Total For I2033									218,400,000,000.00	120,000,000	42,000,000,000
I2038 On 31/01/2038 Spot Bond			1.79000	127.98326	1.79000	127.96622			76,457,363,869,000.00	42,713,611,100	130,454,328,400
Total I2038 SPOT									76,457,363,869,000.00	42,713,611,100	130,454,328,400
Total For I2038									76,457,363,869,000.00	42,713,611,100	130,454,328,400
I2046 On 31/03/2046 Spot Bond			1.92000	127.01041	1.92000	126.99302			214,233,040,512,000.00	111,579,708,600	86,736,287,600
Total I2046 SPOT									14,233,040,512,000.00	111,579,708,600	86,736,287,600
Total For I2046									14,233,040,512,000.00	111,579,708,600	86,736,287,600
I2050 On 31/12/2050 Spot Bond			1.90500	136.11372	1.90500	136.09518			173,338,594,947,720.00	90,991,388,424	60,391,066,500
Total I2050 SPOT									73,338,594,947,720.00	90,991,388,424	60,391,066,500
Total For I2050									73,338,594,947,720.00	90,991,388,424	60,391,066,500
IBL21 On 15/03/2016 Spot Bond			8.41000	104.36764	8.41000	104.34428			0.00	0	0
Total IBL21 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 IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.25000	107.92587	8.25000	107.90217			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			8.23000	103.91767	8.23000	103.89452			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	100.01137			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.52500	100.22890	1.52500	132.87365			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	104.49672	2.01500	136.53885			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	101.25502			0.00	40,000,000	10,000,000
Total IBL38 SPOT									0.00	40,000,000	10,000,000
Total For IBL38									0.00	40,000,000	10,000,000
IBL39 On 02/04/2018 Spot Bond			8.37000	103.94489	8.37000	103.92161			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	101.67950			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	99.82801			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	111.54000	10.00000	111.51100			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			9.00000	98.15706	9.00000	98.13345			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			9.44000	92.65157	9.44000	92.62835		44,368,000,000,000.00		4,700,000,000	2,340,000,000
Total IBL46 SPOT								14,368,000,000,000.00		4,700,000,000	2,340,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL46										14,368,000,000,000.00	4,700,000,000	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.95791				0.00	40,000,000	10,000,000
Total IBL48 SPOT										0.00	40,000,000	10,000,000
Total For IBL48										0.00	40,000,000	10,000,000
IBL49 On 02/04/2018 Spot Bond			8.98000	98.71995	8.98000	98.69626				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			9.49000	98.59957	9.49000	98.57474				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.04760				0.00	40,000,000	10,000,000
Total IBL52 SPOT										0.00	40,000,000	10,000,000
Total For IBL52										0.00	40,000,000	10,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.20733				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			7.85500	99.57469	7.85500	99.55385				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			8.78000	98.42670	8.78000	98.40373				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	100.13367				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	99.87055				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			8.02000	100.56250	8.02000	100.54065				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			8.74000	105.74621	8.74000	105.72123				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			9.82500	107.28272	9.82500	107.25430				0.00	0	0
Total IBL60 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 IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.72036			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	100.26068			0.00	80,000,000	20,000,000
Total IBL62 SPOT									0.00	80,000,000	20,000,000
Total For IBL62									0.00	80,000,000	20,000,000
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.07159			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.16602			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	100.16918			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	101.11989			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	130.78796	2.74500	130.76718			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	100.76657			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	16.06015	100.00000	15.98952			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	0.01089	100.00000	0.01087			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	100.32287			0.00	120,000,000	30,000,000
Total IDCG01 SPOT									0.00	120,000,000	30,000,000
Total For IDCG01									0.00	120,000,000	30,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.27730			0.00	0	0
Total IDCG02 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 IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.46500	97.87193	9.46500	97.84720				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				100.00000	0.00000	101.49801				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	101.42028				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.09000	98.70947	10.09000	98.68306				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	100.09398	5.00000	100.08055				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	101.49533	5.00000	101.48163				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	101.58371	4.00000	101.57277				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	101.21934	4.00000	101.20839				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	61.30986	100.00000	61.16133				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	61.18677	100.00000	61.03855				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	61.18677	100.00000	61.03855				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	106.40593	9.20000	106.37978				0.00	0	0
Total IFM01 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 IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.89324				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	8.31426	100.00000	8.29412				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	99.79264				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	21.64331	100.00000	21.59088				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	22.50173	100.00000	22.44721				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	1.75609	100.00000	1.75273				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	9.34937	100.00000	9.32672				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	11.25954	100.00000	11.23227				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	11.29505	100.00000	11.26768				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	8.96338	100.00000	8.94354				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	41.43663	100.00000	41.33625				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	98.38275	100.00000	98.11828				0.00	0	0
Total IN294U 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 IN294U										0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	96.81698	100.00000	96.56085				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	12.11379	100.00000	12.07380				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	85.13438	100.00000	84.56300				0.00	0	0
Total IN307U SPOT										0.00	0	0
Total For IN307U										0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	85.22025	100.00000	84.64830				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	85.20978	100.00000	84.63790				0.00	0	0
Total IN309U SPOT										0.00	0	0
Total For IN309U										0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	75.75758	100.00000	100.00000				0.00	0	0
Total IN311U SPOT										0.00	0	0
Total For IN311U										0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	85.01646	100.00000	84.82323				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	95.30026	100.00000	95.05208				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	84.49074	100.00000	84.29561				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	98.22064	100.00000	100.08262				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	97.07447	100.00000	96.81698				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	99.92936	6.45000	99.85883				0.00	0	0
Total INA533 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 INA533									0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.80599	6.45000	99.73563			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	99.42470	6.60000	99.35325			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	98.77612	6.75000	98.70400		2,025,000,000,000.00		300,000,000	100,000,000
Total INA543 SPOT								2,025,000,000,000.00		300,000,000	100,000,000
Total For INA543								2,025,000,000,000.00		300,000,000	100,000,000
INA544 On 20/10/2015 Spot Bond			6.75000	98.64998	6.75000	98.57805			0.00	0	0
Total INA544 SPOT									0.00	0	0
Total For INA544									0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.75000	98.52416	6.75000	98.45241			0.00	0	0
Total INA545 SPOT									0.00	0	0
Total For INA545									0.00	0	0
INA547 On 10/11/2015 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total INA547 SPOT									0.00	0	0
Total For INA547									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.95755	101.92202	10.95755	101.64767			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			10.95755	101.15662	10.95755	101.12462			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	101.06365			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	101.04334			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	102.22654	6.50000	102.20867			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	101.06209			0.00	0	0
Total ING161 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 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	101.03981				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	100.43720				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	111.54000	10.00000	111.51100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.01917				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	105.10802				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	99.35992				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	99.22752				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	84.68677	100.00000	84.49074				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	100.79202				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	100.32798				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	101.65034				0.00	575,000,000	575,000,000
Total INGR06 SPOT										0.00	575,000,000	575,000,000

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 INGR06									0.00	575,000,000	575,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.83472			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	84.29561	100.00000	84.10138			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	111.54000	10.00000	111.51100			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	100.48763			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	100.49411			0.00	0	0
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.92000	102.58298	8.92000	102.55852			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	100.73114			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	100.74873			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	100.76049			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	100.43207			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	100.45475			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	100.44106			0.00	0	0
Total IPF12 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 IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.00000	0.00000	100.14674			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			9.81500	100.05466	9.81500	100.02861		36,315,500,000,000.00	3,700,000,000	2,078,150,000	
Total IPL10 SPOT								36,315,500,000,000.00	3,700,000,000	2,078,150,000	
Total For IPL10								36,315,500,000,000.00	3,700,000,000	2,078,150,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.03074		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			8.94000	105.09101	8.94000	105.06603		24,316,800,000,000.00	2,720,000,000	1,360,000,000	
Total IPL6 SPOT								24,316,800,000,000.00	2,720,000,000	1,360,000,000	
Total For IPL6								24,316,800,000,000.00	2,720,000,000	1,360,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.63625		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.56551		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	100.94907		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	102.31882		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	101.42936		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	100.37703	2.69500	130.83246		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	148.30844	3.52500	153.49781		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	100.81404		0.00	0	0	
Total IV022 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 IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.55026				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	100.42663				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	101.29162				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	98.84252				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	102.77630	3.51500	110.60609				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.51500	102.69062	3.51500	110.60609				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	101.38511				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	99.42119				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	9.75864	100.00000	9.71573				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			10.54000	111.06594	10.54000	111.03494				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	101.93973				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	146.76714	3.62500	146.74029				0.00	0	0
Total IV19A 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 IV19A									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828			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	96.56085	100.00000	96.30607			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	98.38275	100.00000	98.11828			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	99.77080	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	99.51415	6.60000	98.60920		1,980,000,000,000.00		300,000,000	100,000,000
Total IVA537 SPOT								1,980,000,000,000.00		300,000,000	100,000,000
Total For IVA537								1,980,000,000,000.00		300,000,000	100,000,000
IVA538 On 10/09/2015 Spot Bond			6.60000	99.38896	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	99.24749	6.75000	99.17468			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	98.86642	6.75000	98.79417			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	98.74005	6.75000	98.66798			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	98.61400	6.75000	98.54212			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	98.48827	6.75000	98.41657			0.00	0	0
Total IVA545 SPOT									0.00	0	0
Total For IVA545									0.00	0	0
IVA547 On 12/11/2015 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total IVA547 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 IVA547										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	111.54000	10.00000	111.51100				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	100.32598				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	100.60694				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	101.51535				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	101.69332				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.36987				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	100.48857				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	100.49182				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	100.49830				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	100.46911				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	100.33848				0.00	0	0
Total IVC021 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 IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.17355				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.00573				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	99.78375				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	101.37751				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	101.36376				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	100.72247				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.27292				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	100.93406				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	100.77047				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	100.79049				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	100.79049				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			9.34000	100.38257	9.34000	100.35766				0.00	0	0
Total IVC036 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 IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.46665	100.00000	13.43700				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	11.65746	100.00000	11.62922				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			9.48500	99.74397	9.48500	99.71885				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	100.17659				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	99.84337				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.00868				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	105.67863				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	100.26236				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	101.18665				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	102.12077	7.14500	102.10110				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	99.99980				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	101.69545				0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.39531				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	100.01532				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	99.90248				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	99.89274				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	101.29965				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	100.90054				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.16816				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	100.72144				0.00	420,000,000	420,000,000
Total IVC058 SPOT										0.00	420,000,000	420,000,000
Total For IVC058										0.00	420,000,000	420,000,000
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.17553				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	100.13299				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	100.78962				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	100.15519				0.00	0	0
Total JAS01 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 JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.15690			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	100.31656			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	61.86326	100.00000	61.71339			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	101.25862			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.28546			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	101.15629			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.29707			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	81.29176	100.00000	81.11111			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	103.76964			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	100.02705			0.00	8,200,000,000	4,070,000,000
Total KSB008 SPOT									0.00	8,200,000,000	4,070,000,000
Total For KSB008									0.00	8,200,000,000	4,070,000,000
KSB009 On 05/08/2020 Spot Bond			100.00000	11.81180	100.00000	1.74181		450,000,000,000,000.00	84,500,000,000	80,000,000,000	
Total KSB009 SPOT								50,000,000,000,000.00	84,500,000,000	80,000,000,000	
Total For KSB009								50,000,000,000,000.00	84,500,000,000	80,000,000,000	
KW01 On 31/10/2027 Spot Bond			8.64000	139.85616	8.64000	139.82403			0.00	0	0
Total KW01 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 KW01									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.84871			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	101.10577			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	101.29886			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	100.91341			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	100.50677			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			10.44000	99.03974	10.44000	99.01235			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.36181	9.71000	104.33448			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	100.12859			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			8.97000	97.52535	8.97000	97.50171		58,843,200,000,000.00	6,560,000,000	3,260,000,000	
Total LGL02 SPOT								58,843,200,000,000.00	6,560,000,000	3,260,000,000	
Total For LGL02								58,843,200,000,000.00	6,560,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.10000	99.23489	9.10000	99.21077		25,480,000,000,000.00	2,800,000,000	700,000,000	
Total LGL03 SPOT								25,480,000,000,000.00	2,800,000,000	700,000,000	
Total For LGL03								25,480,000,000,000.00	2,800,000,000	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.11000	96.17760	10.11000	96.15140		11,929,800,000,000.00	1,180,000,000	580,000,000	
Total LGL04 SPOT								11,929,800,000,000.00	1,180,000,000	580,000,000	
Total For LGL04								11,929,800,000,000.00	1,180,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.29142		0.00	0	10,000,000	
Total LGL05 SPOT								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 For LGL05									0.00	0	10,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.57374			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	102.41744	8.16500	102.39517		16,983,200,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								16,983,200,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								16,983,200,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.71450			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	102.17289			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	101.66429			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	101.75596			0.00	0	0
Total LRFB1 SPOT								0.00	0	0	
Total For LRFB1								0.00	0	0	
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.88333			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	99.86210			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	100.97669			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	99.91266			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	99.37822			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	98.87329			0.00	0	0
Total MAQ073 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 MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	98.22243				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	102.87335				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	102.89467				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	100.32879				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	100.36491				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	100.98885				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.47572				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	98.91369				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	100.74499				0.00	0	400,000,000
Total MBF029 SPOT										0.00	0	400,000,000
Total For MBF029										0.00	0	400,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.41550				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	100.81065				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	101.24613				0.00	40,000,000	10,000,000
Total MBF035 SPOT										0.00	40,000,000	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 For MBF035										0.00	40,000,000	10,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.74620				0.00	40,000,000	10,000,000
Total MBF037 SPOT										0.00	40,000,000	10,000,000
Total For MBF037										0.00	40,000,000	10,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.44535				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.00000				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	99.98163				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	99.98124				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	101.11457				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.43560				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	100.47466				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	100.13812				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	57.24334	100.00000	57.10467				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	28.42484	100.00000	28.35597				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	20.31191	100.00000	20.26270				0.00	0	0
Total MBP30U 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 MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.39252	100.00000	20.34311			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	22.65788	100.00000	22.60299			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	25.58623	100.00000	25.52424			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	100.16595			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			9.00000	102.87387	9.00000	102.84912		9,720,000,000,000.00	1,080,000,000	540,000,000	
Total MBSA01 SPOT								9,720,000,000,000.00	1,080,000,000	540,000,000	
Total For MBSA01								9,720,000,000,000.00	1,080,000,000	540,000,000	
MBSA0 On 15/04/2019 Spot Bond			9.02000	102.39643	9.02000	102.37175		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.47534		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	100.58881		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	100.61671		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			8.18500	103.33152	8.18500	103.30887		0.00	0	0	
Total MEFSB3 SPOT								0.00	0	0	
Total For MEFSB3								0.00	0	0	
MEFSB On 05/01/2019 Spot Bond			8.99000	101.83127	8.99000	101.80694		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			9.74000	102.14553	9.74000	102.11914		0.00	0	0	
Total MEFSB5 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 MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.86942			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	100.89997			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			9.79000	102.87340	9.79000	102.84636			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	103.44150	7.31500	103.42093		36,136,100,000,000.00	4,940,000,000	2,470,000,000	
Total MGL01 SPOT								36,136,100,000,000.00	4,940,000,000	2,470,000,000	
Total For MGL01								36,136,100,000,000.00	4,940,000,000	2,470,000,000	
MIL02 On 31/05/2017 Spot Bond			9.11000	101.07699	9.11000	101.05239		0.00	0	0	
Total MIL02 SPOT								0.00	0	0	
Total For MIL02								0.00	0	0	
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.42102		0.00	0	0	
Total MIP4C SPOT								0.00	0	0	
Total For MIP4C								0.00	0	0	
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.47060		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	75.85712	100.00000	75.55609		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	101.03118		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			9.61500	106.84302	9.61500	105.78063		7,692,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,692,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,692,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.76054		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	37.71772	100.00000	37.62634		0.00	0	0	
Total MMS01U 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 MMS01U									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.81000	101.02100	8.81000	100.99720			2,466,800,000,000.00	280,000,000	140,000,000
Total MQB02 SPOT									2,466,800,000,000.00	280,000,000	140,000,000
Total For MQB02									2,466,800,000,000.00	280,000,000	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.80000	102.99209	8.80000	102.96799			8,976,000,000,000.00	1,020,000,000	510,000,000
Total MTN04 SPOT									8,976,000,000,000.00	1,020,000,000	510,000,000
Total For MTN04									8,976,000,000,000.00	1,020,000,000	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.48391	100.89771	6.46807			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	6.56866	100.61875	6.55265			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	101.08676			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	101.16477			0.00	0	0
Total N5B23 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 N5B23									0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.18036			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	101.35004			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	101.49136			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	11.92072	100.00000	11.89184			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	12.76249	100.00000	12.73156			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			9.92500	93.28074	9.92500	93.25619		20,048,500,000,000.00	2,020,000,000	1,000,000,000	
Total NAM01 SPOT								20,048,500,000,000.00	2,020,000,000	1,000,000,000	
Total For NAM01								20,048,500,000,000.00	2,020,000,000	1,000,000,000	
NAM02 On 29/06/2020 Spot Bond			9.56500	101.11880	9.56500	101.09299		0.00	0	10,000,000	
Total NAM02 SPOT								0.00	0	10,000,000	
Total For NAM02								0.00	0	10,000,000	
NBK10A On 25/07/2016 Spot Bond			7.93500	99.30554	7.93500	99.28454		0.00	0	0	
Total NBK10A SPOT								0.00	0	0	
Total For NBK10A								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			9.47000	99.44307	9.47000	99.41807		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.06500	104.93826	9.06500	104.91298		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.52500	104.89464	9.52500	104.86812		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	102.36679		0.00	0	0	
Total NBK13B 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 NBK13B									0.00	0	0
NBK14, On 26/06/2021 Spot Bond			9.42500	100.45374	9.42500	100.44790			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.40135			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			9.66500	95.74864	9.66500	95.72298			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.45048			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			10.24000	95.08155	10.24000	99.76753		143,360,000,000,000.00	14,000,000,000	3,500,000,000	
Total NBK16A SPOT								13,360,000,000,000.00	14,000,000,000	3,500,000,000	
Total For NBK16A								13,360,000,000,000.00	14,000,000,000	3,500,000,000	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.33732		0.00	7,040,000,000	3,510,000,000	
Total NBK16B SPOT								0.00	7,040,000,000	3,510,000,000	
Total For NBK16B								0.00	7,040,000,000	3,510,000,000	
NBK17, On 22/04/2026 Spot Bond			10.42000	99.88770	10.42000	99.85999		10,420,000,000,000.00	1,000,000,000	510,000,000	
Total NBK17A SPOT								10,420,000,000,000.00	1,000,000,000	510,000,000	
Total For NBK17A								10,420,000,000,000.00	1,000,000,000	510,000,000	
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.41442		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			9.42000	101.06215	9.42000	101.03673		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	100.66213		0.00	80,000,000	20,000,000	
Total NBK18B SPOT								0.00	80,000,000	20,000,000	
Total For NBK18B								0.00	80,000,000	20,000,000	
NBK19, On 01/06/2022 Spot Bond			9.81500	100.88281	9.81500	100.85641		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	100.34324		0.00	0	0	
Total NBK19B 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 NBK19B									0.00	0	0
NBK20 On 01/06/2026 Spot Bond			10.49000	101.03665	10.49000	101.00843			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	100.82601			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			10.69000	105.76431	10.69000	100.05158			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	99.89846			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	101.74024			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	101.78728			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	99.89889			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	101.91649			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	100.31352			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	101.34002			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	104.48625	7.06500	104.46617		30,803,400,000,000.00	4,360,000,000	2,180,000,000	
Total NBK2A SPOT								30,803,400,000,000.00	4,360,000,000	2,180,000,000	
Total For NBK2A								30,803,400,000,000.00	4,360,000,000	2,180,000,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.32517			0.00	0	0
Total NBK2B 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 NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.07000	112.43736	9.07000	112.41026			86,527,800,000,000.00	9,540,000,000	3,060,000,000
Total NBK3A SPOT									16,527,800,000,000.00	9,540,000,000	3,060,000,000
Total For NBK3A									16,527,800,000,000.00	9,540,000,000	3,060,000,000
NBK4 On 28/10/2024 Spot Bond			10.81500	38.77874	10.81500	38.76783			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	100.36348			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			7.98000	104.29599	7.98000	104.27381			1,356,600,000,000.00	170,000,000	170,000,000
Total NBK9A SPOT									1,356,600,000,000.00	170,000,000	170,000,000
Total For NBK9A									1,356,600,000,000.00	170,000,000	170,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.88085			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	97.85645			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.34744			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	100.22084			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	100.17672			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	94.36315			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	99.76671			0.00	0	0
Total NCLN74 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 NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.93965				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	100.93765				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	101.18549				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	100.86083				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	100.84214				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	100.84154				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.12406				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	100.97157				0.00	377,000,000	377,000,000
Total NCLN82 SPOT										0.00	377,000,000	377,000,000
Total For NCLN82										0.00	377,000,000	377,000,000
NCLN8 On 20/03/2024 Spot Bond			9.98500	104.76546	9.98500	107.84449				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	100.96553				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			10.02000	103.57815	10.02000	106.70650				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	100.97157				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.87241				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	100.97255				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	100.98123				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	100.99331				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	101.35691				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	100.57833				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.66556				0.00	1,100,000,000	1,100,000,000
Total NCLN94 SPOT										0.00	1,100,000,000	1,100,000,000
Total For NCLN94										0.00	1,100,000,000	1,100,000,000
NED11 On 17/09/2015 Spot Bond			7.66500	104.37136	7.66500	104.34963				0.00	0	500,000,000
Total NED11 SPOT										0.00	0	500,000,000
Total For NED11										0.00	0	500,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.25051				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	100.40839				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			10.20000	102.20053	10.20000	104.27989				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	99.30835				0.00	0	0
Total NED16 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 NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	102.57921			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	100.47658			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	100.93896			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			11.34000	102.33152	11.34000	100.92014		34,020,000,000,000.00	3,000,000,000	1,500,000,000	
Total NED20 SPOT								34,020,000,000,000.00	3,000,000,000	1,500,000,000	
Total For NED20								34,020,000,000,000.00	3,000,000,000	1,500,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.54902			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	118.70936	9.44500	118.67959			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.69559			0.00	0	810,000,000
Total NHM001 SPOT									0.00	0	810,000,000
Total For NHM001									0.00	0	810,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.54000	10.00000	111.51100			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	173.31489	2.03500	173.29063			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	100.22423	2.37500	114.22225			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	188.99474	3.45000	188.96689			0.00	0	0
Total NILB12 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 NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.76500	110.49481	2.76500	110.47720				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	152.25043	3.11500	144.36446				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	156.24661	3.02500	156.21946				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			8.84000	102.36201	8.84000	102.33794				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			9.47000	105.70734	9.47000	105.83449				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	101.65281				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.45474				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	101.50666				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	101.47553				0.00	120,000,000	30,000,000
Total NQ1A18 SPOT										0.00	120,000,000	30,000,000
Total For NQ1A18										0.00	120,000,000	30,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.56685				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			9.67000	105.73366	9.67000	106.95683				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	101.53779				0.00	0	0
Total NQ1B15 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 NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.51704				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	101.65597				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			9.87000	105.76007	9.87000	105.88322				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	101.55855				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	101.56892				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	101.74515				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.95246				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	101.82604				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	101.60005				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			8.79000	112.00962	8.79000	111.98330				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			9.51500	117.32738	9.51500	117.29775				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	178.26597	1.93000	178.24151				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000

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 For NRA023									0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.39000	115.49432	10.39000	115.46237		52,365,600,000,000.00	5,040,000,000	2,520,000,000	
Total NRA028 SPOT								52,365,600,000,000.00	5,040,000,000	2,520,000,000	
Total For NRA028								52,365,600,000,000.00	5,040,000,000	2,520,000,000	
NTC12 On 25/08/2016 Spot Bond			100.00000		0.00000	102.33780		0.00	0	209,550,000	
Total NTC12 SPOT								0.00	0	209,550,000	
Total For NTC12								0.00	0	209,550,000	
NTC16 On 22/03/2018 Spot Bond			100.00000		0.00000	100.96660		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	101.28959		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	101.33176		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	100.22530		0.00	0	10,000,000	
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	101.69322		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	102.11074		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	19.42042	100.00000	19.37337		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	84.77271	100.00000	84.57917		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	102.82728	7.15500	102.80744		18,603,000,000,000.00	2,600,000,000	1,300,000,000	
Total OML01 SPOT								18,603,000,000,000.00	2,600,000,000	1,300,000,000	
Total For OML01								18,603,000,000,000.00	2,600,000,000	1,300,000,000	
OML02 On 21/11/2024 Spot Bond			100.00000		0.00000	101.58412		0.00	0	550,000,000	
Total OML02 SPOT								0.00	0	550,000,000	

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 OML02									0.00	0	550,000,000
OML03 On 27/11/2024 Spot Bond			9.99000	97.39689	9.99000	99.23632			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	101.28201			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			10.14500	101.38807	10.14500	102.29854		60,870,000,000,000.00	6,000,000,000	1,500,000,000	
Total OML05 SPOT								60,870,000,000,000.00	6,000,000,000	1,500,000,000	
Total For OML05								60,870,000,000,000.00	6,000,000,000	1,500,000,000	
OML06 On 19/03/2027 Spot Bond			10.70500	101.40438	10.70500	102.10839		32,115,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								32,115,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								32,115,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.24000	102.14763	11.24000	102.49027		22,480,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,480,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,480,000,000,000.00	2,000,000,000	1,000,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.07671	100.00000	51.95055		0.00	0	0	
Total OTCA2U SPOT								0.00	0	0	
Total For OTCA2U								0.00	0	0	
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	100.57000		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	111.54000	10.00000	111.51100		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	103.10774		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	101.18068		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	100.03876		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	99.85446		0.00	0	0	
Total PMM19 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 PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.84567				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	100.20632				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	100.30275				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			9.71500	102.79411	9.71500	101.61235				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	100.20909				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.21149				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	100.21683				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	100.23975				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	100.24508				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	100.13945				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			8.06000	44.06323	8.06000	44.05371				0.00	0	0
Total R010P 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 R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.16500	106.05141	6.16500	106.03362			307,017,000,000,000.00	49,800,000,000	39,340,500,000
Total R158 SPOT									17,017,000,000,000.00	49,800,000,000	39,340,500,000
Total For R158									17,017,000,000,000.00	49,800,000,000	39,340,500,000
R158P On 15/09/2015 Spot Bond			6.81000	99.27761	6.81000	99.25923			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			6.91000	112.20284	6.91000	112.18213			236,105,713,000,000.00	323,604,300,000	202,426,436,300
Total R159 SPOT									16,105,713,000,000.00	323,604,300,000	202,426,436,300
Total For R159									16,105,713,000,000.00	323,604,300,000	202,426,436,300
R159P On 15/09/2016 Spot Bond			6.74000	92.93086	6.74000	92.91412			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			8.20000	118.13027	8.24000	117.77978			759,084,672,500,000.00	1,848,668,862,500	1,778,873,492,300
Total R186 SPOT									19,084,672,500,000.00	848,668,862,500	778,873,492,300
Total For R186									19,084,672,500,000.00	848,668,862,500	778,873,492,300
R187P On 21/12/2026 Spot Bond			7.98000	41.07312	7.98000	41.06434			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.90000	38.34500	7.90000	38.33688			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	293.29980	1.52500	293.26275			40,682,753,180,000.00	26,677,215,200	25,896,597,900
Total R197 SPOT									10,682,753,180,000.00	26,677,215,200	25,896,597,900
Total For R197									10,682,753,180,000.00	26,677,215,200	25,896,597,900
R202 On 07/12/2033 Spot Bond			1.78000	238.35401	1.78000	238.32225			341,763,476,696,000.00	192,001,953,200	227,385,567,300
Total R202 SPOT									11,763,476,696,000.00	192,001,953,200	227,385,567,300
Total For R202									11,763,476,696,000.00	192,001,953,200	227,385,567,300
R2023 On 28/02/2023 Spot Bond			8.08000	101.51979	8.12500	101.25008			433,229,360,000,000.00	548,667,000,000	443,412,322,100
Total R2023 SPOT									13,229,360,000,000.00	548,667,000,000	443,412,322,100
Total For R2023									13,229,360,000,000.00	548,667,000,000	443,412,322,100
R203 On 15/09/2017 Spot Bond			7.21000	105.23731	7.25000	105.13906			909,395,927,000,000.00	3,870,928,700,000	1,814,796,985,900
Total R203 SPOT									19,395,927,000,000.00	870,928,700,000	314,796,985,900
Total For R203									19,395,927,000,000.00	870,928,700,000	314,796,985,900
R2030 On 31/01/2030 Spot Bond			8.62500	95.03608	8.62500	95.01429			134,613,414,225,000.00	1,406,911,700,200	564,170,971,800
Total R2030 SPOT									14,613,414,225,000.00	406,911,700,200	564,170,971,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									14,613,414,225,000.00	406,911,700,200	564,170,971,800
R2032 On 31/03/2032 Spot Bond			8.71000	98.88559	8.71000	98.86256			459,127,938,000,000.00	1,086,007,800,000	441,191,700,000
Total R2032 SPOT									19,127,938,000,000.00	086,007,800,000	441,191,700,000
Total For R2032									19,127,938,000,000.00	086,007,800,000	441,191,700,000
R2035 On 28/02/2035 Spot Bond			8.80000	102.74400	8.80000	104.51756			463,665,280,000,000.00	166,325,600,000	45,512,800,000
Total R2035 SPOT									13,665,280,000,000.00	166,325,600,000	45,512,800,000
Total For R2035									13,665,280,000,000.00	166,325,600,000	45,512,800,000
R2037 On 31/01/2037 Spot Bond			8.84000	96.91204	8.84000	96.88927			107,893,548,000,000.00	1,030,304,700,000	422,675,422,000
Total R2037 SPOT									17,893,548,000,000.00	030,304,700,000	422,675,422,000
Total For R2037									17,893,548,000,000.00	030,304,700,000	422,675,422,000
R204 On 21/12/2018 Spot Bond			7.53000	102.39011	7.57000	102.25119			345,881,159,277,000.00	1,639,559,250,900	514,481,753,500
Total R204 SPOT									15,881,159,277,000.00	639,559,250,900	514,481,753,500
Total For R204									15,881,159,277,000.00	639,559,250,900	514,481,753,500
R2044 On 31/01/2044 Spot Bond			8.88000	98.82229	8.88000	98.79896			980,962,720,000,000.00	335,694,000,000	328,718,382,400
Total R2044 SPOT									10,962,720,000,000.00	335,694,000,000	328,718,382,400
Total For R2044									10,962,720,000,000.00	335,694,000,000	328,718,382,400
R2048 On 28/02/2048 Spot Bond			8.88000	102.41599	8.88000	102.39181			049,961,984,000,000.00	456,076,800,000	522,608,409,900
Total R2048 SPOT									19,961,984,000,000.00	456,076,800,000	522,608,409,900
Total For R2048									19,961,984,000,000.00	456,076,800,000	522,608,409,900
R207 On 15/01/2020 Spot Bond			7.75000	98.59799	7.79000	98.43150			366,571,615,000,000.00	1,595,686,660,000	524,030,706,800
Total R207 SPOT									16,571,615,000,000.00	595,686,660,000	524,030,706,800
Total For R207									16,571,615,000,000.00	595,686,660,000	524,030,706,800
R208 On 31/03/2021 Spot Bond			7.87500	97.31524	7.91500	97.12077			880,932,165,337,500.00	492,816,782,900	477,830,108,200
Total R208 SPOT									10,932,165,337,500.00	492,816,782,900	477,830,108,200
Total For R208									10,932,165,337,500.00	492,816,782,900	477,830,108,200
R209 On 31/03/2036 Spot Bond			8.74500	78.53133	8.77000	78.31978			171,304,015,136,000.00	1,163,099,372,800	672,557,222,400
Total R209 SPOT									11,304,015,136,000.00	163,099,372,800	672,557,222,400
Total For R209									11,304,015,136,000.00	163,099,372,800	672,557,222,400
R210 On 31/03/2028 Spot Bond			1.57500	182.47327	1.62500	181.46728			25,450,737,637,500.00	16,159,198,500	44,526,652,000
Total R210 SPOT									15,450,737,637,500.00	16,159,198,500	44,526,652,000
Total For R210									15,450,737,637,500.00	16,159,198,500	44,526,652,000
R211 On 31/01/2017 Spot Bond			0.82500	134.25005	0.82500	134.23567			33,876,179,205,000.00	41,062,035,400	40,377,195,300
Total R211 SPOT									13,876,179,205,000.00	41,062,035,400	40,377,195,300
Total For R211									13,876,179,205,000.00	41,062,035,400	40,377,195,300
R212 On 31/01/2022 Spot Bond			1.44500	141.26428	1.44500	141.24678			343,126,565,361,500.00	237,457,830,700	143,441,348,500
Total R212 SPOT									13,126,565,361,500.00	237,457,830,700	143,441,348,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									13,126,565,361,500.00	237,457,830,700	143,441,348,500
R213 On 28/02/2031 Spot Bond			8.61500	89.33236	8.65000	89.04479			816,716,317,555,000.00	1,139,491,157,000	417,132,400,000
Total R213 SPOT									16,716,317,555,000.00	139,491,157,000	417,132,400,000
Total For R213									16,716,317,555,000.00	139,491,157,000	417,132,400,000
R214 On 28/02/2041 Spot Bond			8.80500	79.53211	8.80500	79.51349			689,609,381,812,000.00	1,327,610,378,400	681,604,357,100
Total R214 SPOT									19,609,381,812,000.00	327,610,378,400	681,604,357,100
Total For R214									19,609,381,812,000.00	327,610,378,400	681,604,357,100
R228C On 15/09/2015 Spot Bond			6.81000	99.27761	6.81000	99.25923			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			6.73000	96.06826	6.73000	96.05098			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			6.74000	92.93086	6.74000	92.91412			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			6.75000	97.54664	6.75000	97.52904			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.73000	94.39403	6.73000	94.37696			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			6.79000	91.24841	6.79000	91.23177			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			7.22500	87.56080	7.22500	87.54382			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			7.27500	84.41130	7.27500	84.39482			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			7.57500	80.77486	7.57500	80.75846			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			7.55500	77.87774	7.55500	77.86197			0.00	0	0
Total R334C 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 R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.53500	75.09901	7.53500	75.08384				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			7.52500	72.40288	7.52500	72.38827				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			7.75000	69.04467	7.75000	69.03033				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			7.73000	66.53778	7.73000	66.52400				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			7.83500	63.68276	7.83500	63.66939				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			7.80500	61.39487	7.80500	61.38203				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.77500	59.20629	7.77500	59.19395				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			7.74500	57.11223	7.74500	57.10037				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			7.70500	55.14995	7.70500	55.13855				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			7.66500	53.27563	7.66500	53.26468				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			8.18000	49.10311	8.18000	49.09236				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			8.14000	47.34392	8.14000	47.33360				0.00	0	0
Total R346C 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 R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.10000	45.66533	8.10000	45.65542				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			8.06000	44.06323	8.06000	44.05371				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			8.02000	42.53371	8.02000	42.52457				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			7.98000	41.07312	7.98000	41.06434				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			7.94000	39.67797	7.94000	39.66953				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			7.90000	38.34500	7.90000	38.33688				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.87060				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	102.60994				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	101.49267				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	101.35600				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	27.03772	100.00000	26.97222				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	21.69587	100.00000	21.64331				0.00	0	0
Total RCSB2U 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 RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	31.98329	100.00000	31.90581				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	81.35127	100.00000	99.72900				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	44.05034	100.00000	43.94363				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	18.14781	100.00000	18.10384				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	20.53809	100.00000	20.48513				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	8.56053	100.00000	8.53654				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	15.61583	100.00000	15.57556				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	12.65166	100.00000	12.61904				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	9.73297	100.00000	9.70787				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	101.17974				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	101.09395				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	101.50307				0.00	0	0
Total RDFB04 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 RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.58049				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	101.40705				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	102.63527				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	100.84394				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	101.34409				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	101.40087				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.16871				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	101.68506				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	101.42505				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	100.32829				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	101.68493				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	18.23444	100.00000	18.19026				0.00	0	0
Total RES01U 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 RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	12.79146	100.00000	12.76047				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	10.59788	100.00000	10.57220				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	9.79287	100.00000	9.76914				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	101.63915				0.00	0	400,000,000
Total RES12 SPOT										0.00	0	400,000,000
Total For RES12										0.00	0	400,000,000
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.54386				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.02018				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.25903				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	100.65477				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	101.45474				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	101.26885				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	100.64535				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	100.33511				0.00	0	0
Total RES32 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 RES32										0.00	0	0
RMB10 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMB106 SPOT										0.00	0	0
Total For RMB106										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	88.66985				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	83.33670				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	93.26179				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	92.58906				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	101.14236				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	83.83377				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	98.23433				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	101.85632	12.35000	101.82261				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	13.78531	100.00000	13.75192				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	102.19864				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	6.48740	100.00000	6.47185				0.00	0	0
Total RPP011U 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 RPP01U									0.00	0	0
RPP04I On 07/10/2016 Spot Bond			100.00000	35.32681	100.00000	35.24123			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	81.23620	100.00000	81.05727			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	12.90012	100.00000	12.86887			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	47.66879	100.00000	47.55331			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	103.54627			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	77.68631			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.28500	105.89622	9.28500	105.86996		14,298,900,000,000.00	1,540,000,000	760,000,000	
Total RW21 SPOT								14,298,900,000,000.00	1,540,000,000	760,000,000	
Total For RW21								14,298,900,000,000.00	1,540,000,000	760,000,000	
RW23 On 10/12/2023 Spot Bond			9.64500	100.72114	9.64500	100.69522		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			9.91000	87.27654	9.91000	104.01959		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.33112		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			8.11000	105.45110	8.11000	105.42832		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	111.54000	10.00000	111.51100		0.00	0	0	
Total SBK12/R157 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 SBK12/R157									0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.60540			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			9.50000	102.06829	9.50000	102.04241			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	100.97210			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	101.51004			0.00	0	1,100,000,000
Total SBK16 SPOT									0.00	0	1,100,000,000
Total For SBK16									0.00	0	1,100,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.49052			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	99.70269			0.00	3,040,000,000	1,530,000,000
Total SBK18 SPOT									0.00	3,040,000,000	1,530,000,000
Total For SBK18									0.00	3,040,000,000	1,530,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.30432			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	101.70995			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	100.23736			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	101.84572			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			11.72500	101.15068	11.72500	101.40068		46,900,000,000,000.00	4,000,000,000	2,020,000,000	
Total SBK23 SPOT								16,900,000,000,000.00	4,000,000,000	2,020,000,000	
Total For SBK23								16,900,000,000,000.00	4,000,000,000	2,020,000,000	
SBK9 On 10/04/2018 Spot Bond			9.07000	101.14963	9.07000	101.12512		43,173,200,000,000.00	4,760,000,000	2,380,000,000	
Total SBK9 SPOT								13,173,200,000,000.00	4,760,000,000	2,380,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK9									13,173,200,000,000.00	4,760,000,000	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.65500	105.88394	7.65500	105.86192			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			8.23000	105.81945	8.23000	105.79581			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	105.91088	7.41500	105.88954			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			8.65000	102.48071	8.65000	102.45712			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	105.89460	7.56000	105.87285			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			8.27000	105.81497	8.27000	105.79122			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.05808			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	100.72610			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			8.21000	104.64148	8.21000	104.61861			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	100.55251			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	100.92953			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	102.07352			0.00	0	0
Total SBS18 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 SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.67500	103.45346	9.67500	103.42676			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.14000	101.68147	10.14000	101.65414			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	99.75711			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	101.67323			0.00	0	32,900,000
Total SBS23 SPOT									0.00	0	32,900,000
Total For SBS23									0.00	0	32,900,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.54556			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			8.93000	101.59474	8.93000	101.57062		6,608,200,000,000.00		740,000,000	330,000,000
Total SBS25 SPOT								6,608,200,000,000.00		740,000,000	330,000,000
Total For SBS25								6,608,200,000,000.00		740,000,000	330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	28.26804	100.00000	28.20479			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			9.66500	107.35482	9.66500	107.32683		49,678,100,000,000.00		5,140,000,000	2,570,000,000
Total SBS27 SPOT								49,678,100,000,000.00		5,140,000,000	2,570,000,000
Total For SBS27								49,678,100,000,000.00		5,140,000,000	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.04478			0.00	40,000,000	10,000,000
Total SBS28 SPOT									0.00	40,000,000	10,000,000
Total For SBS28									0.00	40,000,000	10,000,000
SBS29 On 12/06/2019 Spot Bond			8.96000	100.44694	8.96000	100.42288			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			10.15000	89.00794	10.15000	88.98399			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	100.29302			0.00	0	0
Total SBS30 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 SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.89000	100.74880	9.89000	100.72223			11,868,000,000,000.00	1,200,000,000	600,000,000
Total SBS31 SPOT									11,868,000,000,000.00	1,200,000,000	600,000,000
Total For SBS31									11,868,000,000,000.00	1,200,000,000	600,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.94059			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	100.96666			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			10.04000	104.20055	10.04000	104.17281			29,116,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									29,116,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									29,116,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.18824			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	100.17022			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.24000	95.63828	9.24000	95.61481			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	92.83524	10.33000	92.80983			61,980,000,000,000.00	6,000,000,000	1,510,000,000
Total SBS38 SPOT									61,980,000,000,000.00	6,000,000,000	1,510,000,000
Total For SBS38									61,980,000,000,000.00	6,000,000,000	1,510,000,000
SBS39 On 29/01/2030 Spot Bond			11.00000	90.99313	11.00000	90.96666			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			9.61500	97.21446	9.61500	97.18965			28,460,400,000,000.00	2,960,000,000	1,470,000,000
Total SBS4 SPOT									28,460,400,000,000.00	2,960,000,000	1,470,000,000
Total For SBS4									28,460,400,000,000.00	2,960,000,000	1,470,000,000
SBS9 On 07/07/2016 Spot Bond			7.50000	104.35528	7.50000	104.33440			4,950,000,000,000.00	660,000,000	350,000,000
Total SBS9 SPOT									4,950,000,000,000.00	660,000,000	350,000,000
Total For SBS9									4,950,000,000,000.00	660,000,000	350,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13500	126.47769	2.13500	281.18045			0.00	0	20,000,000
Total SBSI11 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 SBSI11										0.00	0	20,000,000
SBSI12 On 31/01/2017 Spot Bond			1.43500	131.79916	1.43500	133.04772				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	24.37298	100.00000	24.31394				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.50407				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	37.26306	100.00000	37.17279				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				169.76403	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	117.49129	2.09500	131.77831				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	102.22654	6.50000	102.20867				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	102.34290				0.00	0	0
Total SHS01 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 SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.21335			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			8.75000	100.91673	8.75000	100.89312		4,550,000,000,000.00	520,000,000	260,000,000	
Total SHS05 SPOT								4,550,000,000,000.00	520,000,000	260,000,000	
Total For SHS05								4,550,000,000,000.00	520,000,000	260,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.87870			0.00	0	0
Total SHS06 SPOT								0.00	0	0	
Total For SHS06								0.00	0	0	
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.68646			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	100.87484			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	39.78501	100.00000	39.68863			0.00	0	0
Total SHS11U SPOT								0.00	0	0	
Total For SHS11U								0.00	0	0	
SHS11L On 25/11/2020 Spot Bond			10.00000	111.54000	10.00000	111.51100			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	101.15719			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	101.69613			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	56.27965	100.00000	56.14331			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	43.72795	100.00000	43.62202			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	45.27481	100.00000	45.16514			0.00	0	0
Total SHS18U 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 SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.59000	105.18119	9.59000	105.15442			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	100.35671			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	101.62648			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	100.79744			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	100.82820			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			9.81500	101.08501	9.81500	101.05855			0.00	0	100,000
Total SHS25 SPOT									0.00	0	100,000
Total For SHS25									0.00	0	100,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.78722			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			8.16000	101.21505	8.16000	101.19270		18,604,800,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								18,604,800,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								18,604,800,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.22000	98.46736	9.22000	98.44284		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			8.65000	102.48071	8.65000	102.45712		65,221,000,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								65,221,000,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								65,221,000,000,000.00	7,540,000,000	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.59032		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	101.57122		0.00	0	0	
Total SPDA3 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 SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.97441			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	101.54384			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	101.58577			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	99.61185			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			8.35000	102.11293	8.35000	102.09012			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	100.55998			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.41951			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			9.50500	97.09765	9.50500	97.07302		8,744,600,000,000.00		920,000,000	440,000,000
Total SSA06 SPOT								8,744,600,000,000.00		920,000,000	440,000,000
Total For SSA06								8,744,600,000,000.00		920,000,000	440,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.46796			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.91720			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.22759			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.48500	90.61337	9.48500	90.59042			0.00	0	0
Total SSN004 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 SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.48500	90.61337	9.48500	90.59042				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.21000	93.43450	9.21000	93.41164				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.06840				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.13000	103.46495	8.13000	103.44254				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.26500	114.88276	2.26500	115.30405				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.88000	98.49434	8.88000	98.47096				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond			8.50000	105.04438	8.50000	101.65923				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.28000	102.77895	10.28000	102.75081				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.28715				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.52000	76.35674	10.52000	76.33547				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.32139				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.39850				0.00	0	0
Total SSN026 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 SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.92463				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.44763				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.94476				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	101.56216				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.08461				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.44464				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	99.63690				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	99.85824				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	99.78857				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	99.80505				0.00	0	0
Total SY1242 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 SY1242									0.00	0	0
SY1242 On 17/08/2015 Spot Bond				100.00000	0.00000	99.80560			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	99.78732			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	99.73415			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	99.60962			0.00	4,800,000,000	4,800,000,000
Total SY1247 SPOT									0.00	4,800,000,000	4,800,000,000
Total For SY1247									0.00	4,800,000,000	4,800,000,000
SY1248 On 08/09/2015 Spot Bond				100.00000	0.00000	99.41135			0.00	0	0
Total SY1248 SPOT									0.00	0	0
Total For SY1248									0.00	0	0
SY1249 On 10/09/2015 Spot Bond				100.00000	0.00000	99.37919			0.00	0	0
Total SY1249 SPOT									0.00	0	0
Total For SY1249									0.00	0	0
SY1250 On 16/09/2015 Spot Bond				100.00000	0.00000	99.27792			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	98.66420			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	99.77229			0.00	3,200,000,000	3,200,000,000
Total SY1253 SPOT									0.00	3,200,000,000	3,200,000,000
Total For SY1253									0.00	3,200,000,000	3,200,000,000
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	98.50756			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	98.48855			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	80.57395	100.00000	80.39648			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total SY1256 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000

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 SY1256										10,000,000,000,000.00	20,000,000,000	20,000,000,000
SZ18 On 30/09/2015 Spot Bond			6.62500	105.21871	6.62500	105.19980				0.00	0	84,400,000
Total SZ18 SPOT										0.00	0	84,400,000
Total For SZ18										0.00	0	84,400,000
SZ25 On 30/09/2025 Spot Bond			8.89000	103.87718	8.89000	103.85250				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	101.57529				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	101.66398				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			9.44000	97.77595	9.44000	100.59544				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	65.20322	100.00000	65.04526				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.30407				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	100.00697				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	100.86351				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	100.83890				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	100.88170				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	90.76112	100.00000	90.62901				0.00	0	0
Total TFS131 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 TFS131										0.00	0	0
TFS131 On 28/07/2016 Spot Bond				100.00000	0.00000	100.17348				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	100.17467				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	100.61752				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	100.63338				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			7.81000	101.05062	7.81000	101.02958				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.31608				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.32512				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.41830	7.83000	100.39734				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.31110				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.32241				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.30538				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.31110				0.00	0	0
Total TH10A7 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 TH10A7										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.32241				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	87.20809	7.16000	100.36387				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34454				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.34273				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.38597				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.38013				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.55552				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	100.53557				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	100.31065				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	100.32512				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	100.46548	8.73000	100.44215				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	100.06084				0.00	62,641,200	15,660,300
Total TH11A4 SPOT										0.00	62,641,200	15,660,300

Contract 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 TH11A4									0.00	62,641,200	15,660,300
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.32241			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A€ On 18/07/2041 Spot Bond			9.04000	92.08412	9.04000	98.28273			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	99.90248			0.00	93,961,200	23,490,300
Total TH11A7 SPOT									0.00	93,961,200	23,490,300
Total For TH11A7									0.00	93,961,200	23,490,300
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.33351			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	100.34544			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	100.34047			0.00	0	700,000,000
Total TH11B2 SPOT									0.00	0	700,000,000
Total For TH11B2									0.00	0	700,000,000
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35004			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
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38507			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.38328			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.37942			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52448			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52625			0.00	0	0
Total TH11D2 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 TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	100.53257				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	101.55432				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60673				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.39000	102.08868	9.39000	103.47102				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	101.57529				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A: On 21/02/2048 Spot Bond				100.00000	0.00000	101.64865				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			9.30000	101.42167	9.30000	101.39621				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.57988				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.66398				0.00	0	130,000,000
Total TH12A8 SPOT										0.00	0	130,000,000
Total For TH12A8										0.00	0	130,000,000
TH12A: On 21/02/2048 Spot Bond			9.41000	90.04473	9.41000	100.19877				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.74295				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.74295				0.00	0	0
Total TH12B2 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 TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.75857			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.75857			0.00	0	290,000,000
Total TH12B4 SPOT									0.00	0	290,000,000
Total For TH12B4									0.00	0	290,000,000
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.91051			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.91051			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.92667			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.00000	0.00000	101.92457			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.59007			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	102.59007			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	102.79403			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	102.59638			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	100.33396			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	6.05934	101.06155	6.04451			0.00	0	0
Total THE8A1 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 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	100.51167				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.32707				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	100.64988				0.00	80,000,000	20,000,000
Total THE9A3 SPOT										0.00	80,000,000	20,000,000
Total For THE9A3										0.00	80,000,000	20,000,000
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.32707				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	100.33167				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	100.33396				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	100.32431				0.00	0	0
Total THE9A8 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 THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.33167				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	100.35693				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	100.35693				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	100.35693				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	100.39363				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	100.40280				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.39134				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	100.57405				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	100.58542				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	100.58087				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			9.67000	89.65558	9.67000	89.59967				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	111.54000	10.00000	111.51100				0.00	0	0
Total TL20/R207 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 TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.35000	103.93899	8.35000	103.91589			509,350,000,000,000.00	61,000,000,000	18,000,000,000
Total TN17 SPOT									19,350,000,000,000.00	61,000,000,000	18,000,000,000
Total For TN17									19,350,000,000,000.00	61,000,000,000	18,000,000,000
TN20 On 17/09/2020 Spot Bond			9.65500	107.40566	9.65500	107.37814			350,099,955,000,000.00	36,261,000,000	12,009,000,000
Total TN20 SPOT									50,099,955,000,000.00	36,261,000,000	12,009,000,000
Total For TN20									50,099,955,000,000.00	36,261,000,000	12,009,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.52753	100.00000	1.52383			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			9.91000	107.63290	9.91000	107.60462			245,173,400,000,000.00	24,740,000,000	11,370,000,000
Total TN23 SPOT									15,173,400,000,000.00	24,740,000,000	11,370,000,000
Total For TN23									15,173,400,000,000.00	24,740,000,000	11,370,000,000
TN25 On 19/08/2025 Spot Bond			10.00000	101.30622	10.00000	101.27891			312,600,000,000,000.00	31,260,000,000	13,200,000,000
Total TN25 SPOT									12,600,000,000,000.00	31,260,000,000	13,200,000,000
Total For TN25									12,600,000,000,000.00	31,260,000,000	13,200,000,000
TN27 On 14/11/2027 Spot Bond			10.04000	94.08753	10.04000	94.06249			208,832,000,000,000.00	20,800,000,000	9,770,000,000
Total TN27 SPOT									18,832,000,000,000.00	20,800,000,000	9,770,000,000
Total For TN27									18,832,000,000,000.00	20,800,000,000	9,770,000,000
TN30 On 09/10/2030 Spot Bond			10.43500	103.90221	10.43500	103.87334			41,740,000,000,000.00	4,000,000,000	7,000,000,000
Total TN30 SPOT									11,740,000,000,000.00	4,000,000,000	7,000,000,000
Total For TN30									11,740,000,000,000.00	4,000,000,000	7,000,000,000
TN40 On 09/10/2040 Spot Bond			10.72500	103.70911	10.72500	103.67951			1,167,952,500,000.00	108,900,000	15,000,000,000
Total TN40 SPOT									1,167,952,500,000.00	108,900,000	15,000,000,000
Total For TN40									1,167,952,500,000.00	108,900,000	15,000,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.12380			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	101.41489			0.00	120,000,000	30,000,000
Total TNF18 SPOT									0.00	120,000,000	30,000,000
Total For TNF18									0.00	120,000,000	30,000,000
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	99.78079			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	99.77525			0.00	0	0
Total TORQ3 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 TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	99.77459				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	99.74688				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	99.68987				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	99.77496				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	111.54000	10.00000	111.51100				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	100.61108				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.62367				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	100.17972				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	100.21609				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	100.18757	10.00000	100.16075				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	100.18290	9.75000	100.15674				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	10.18238	100.00000	10.15612				0.00	0	0
Total TR32 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 TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.02579				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	101.08886				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	8.71539	100.00000	8.69427				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	9.28513	100.00000	9.26264				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	101.12388				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	9.62697	100.00000	9.60365				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.13088				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	9.91184	100.00000	9.88783				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	101.32661				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	13.38724	100.00000	13.35482				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	101.75797				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	17.20449	100.00000	17.16281				0.00	0	0
Total TRAE2U 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 TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	12.76203	100.00000	12.73111				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	100.00000				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	99.73850				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	99.47534				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	105.48173				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	104.27281				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	98.42261				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	97.92534				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	97.62254				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	96.90938				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	96.67875				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	96.35064				0.00	0	0
Total TSP184 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 TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	96.04168				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	95.69214				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	95.42295				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	98.22157				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	94.66157				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	94.34097				0.00	0	0
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	94.00442				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	97.09558				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	15.65111	100.00000	15.61320				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	100.81185				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	100.36098				0.00	0	0
Total TWC095 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 TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.00000				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	101.44110				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	101.30500				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	101.17232				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	101.27897				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	101.32842				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.48881				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	100.43450				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	100.39978				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	100.39829				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	100.38019				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	100.18899				0.00	0	0
Total TWC110 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 TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.24041				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	100.16232				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	101.29697				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	100.48053				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	101.19368				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.43910				0.00	0	0
Total TWCM20 SPOT										0.00	0	0
Total For TWCM20										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.31500	110.49402	9.31500	110.46669				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR042 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.66648	100.00000	7.65131				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	8.88955	100.00000	8.86180				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	7.49056	100.00000	7.47574				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	8.78815	100.00000	8.76071				0.00	0	0
Total VJB02U 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 VJB02U										0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	101.72332				0.00	0	0
Total VKC07 SPOT										0.00	0	0
Total For VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	92.87532	100.00000	92.63959				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	102.61577				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	100.81473				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	100.15627				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	99.89942				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.89935				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	100.76215				0.00	1,800,000,000	600,000,000
Total VKE04 SPOT										0.00	1,800,000,000	600,000,000
Total For VKE04										0.00	1,800,000,000	600,000,000
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.78282				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	99.90108				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	101.23419				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01I On 20/01/2023 Spot Bond			100.00000	7.20080	100.00000	7.18654				0.00	0	0
Total VPA01U 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 VPA01U									0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.51248	100.00000	8.48590			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	7.02488	100.00000	7.01097			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	8.41107	100.00000	8.38480			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			7.30000	106.34869	7.30000	106.32798		129,940,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								129,940,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								129,940,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.36500	241.68578	1.36500	241.65637		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.75000	103.78682	7.75000	103.76538		77,500,000,000,000.00	10,000,000,000	11,500,000,000	
Total WSP2 SPOT								77,500,000,000,000.00	10,000,000,000	11,500,000,000	
Total For WSP2								77,500,000,000,000.00	10,000,000,000	11,500,000,000	
WSP3 On 28/05/2019 Spot Bond			8.12500	104.53193	8.12500	104.50932		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			8.41500	103.98879	8.41500	103.96551		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			8.61500	103.44457	8.61500	103.42087		53,413,000,000,000.00	6,200,000,000	4,000,000,000	
Total WSP5 SPOT								53,413,000,000,000.00	6,200,000,000	4,000,000,000	
Total For WSP5								53,413,000,000,000.00	6,200,000,000	4,000,000,000	
Z020 On 19/10/2015 Spot Bond			6.04500	98.80544	6.04500	98.78928		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			7.51500	73.64489	7.51500	73.63013		0.00	0	0	
Total Z083 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 Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	83.14351	100.00000	82.95455			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	45.99191	100.00000	45.90465			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.96e+017	23,264,984,924,524	456,196,385,000
Total for SPOT :									1.96e+017	264,984,924,524	456,196,385,000
Total Futures									1.96e+017	264,985,162,056	456,196,932,712
Total Options									3171674.00	2,200	80,831
Grand Total:									1.96e+017	264,985,164,256	456,197,013,543