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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2015

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			127.42896	127.42896	127.44509	127.44509			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.92893	127.92893	127.94823	127.94823			0.00	0	0
EL28 On 04/02/2016 Bond Future			130.13735	130.13735	130.15923	130.15923			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			2,455.09000	2.45509	2,438,960		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			2,445.09000	2.44509	2,428,960		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			2,435.09000	2.43509	2,418,960		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			958.23000	0.95823	938,930		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 05/11/2015 Bond Future	127.00	Call			948.23000	0.94823	928,930		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			938.23000	0.93823	918,930		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 04/02/2016 Bond Future	129.01	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	128.99	Call			1,169.23000	1.16923	1,147,350		0.00	0	0
EL28	On	04/02/2016	Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.00	Call			1,159.23000	1.15923	1,137,350		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			1,149.23000	1.14923	1,127,350		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			9.74602	84.11782	9.70503	84.41363			0.00	0	6,396
ES33	On	05/11/2015	Bond Future			9.83386	81.68065	9.79131	81.98306			0.00	0	6,441
ES33	On	04/02/2016	Bond Future			9.91653	83.08419	9.87240	83.39326			0.00	0	0
ES33	On	05/05/2016	Bond Future			9.99141	80.78120	9.94566	81.09734			0.00	0	0
Total ES33 Future												0.00	0	12,837
ES33	On	06/08/2015	Bond Future	9.61	Put			692.10000	0.69210	987,910		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			838.90000	0.83890	1,134,710		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			765.45000	0.76545	1,061,260		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			5,950.32000	5.95032	6,252,730		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			5,871.09000	5.87109	6,173,500		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			6,029.65000	6.02965	6,332,060		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			957.78000	0.95778	648,710		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			819.65000	0.81965	510,580		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			888.76000	0.88876	579,690		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			306.42000	0.30642	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			0.00000	0.00000	9,720		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			375.29000	0.37529	59,150		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			444.06000	0.44406	127,920		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			123.09057	123.09057	123.11339	123.11339			0.00	0	16
I2025	On	05/11/2015	Bond Future			125.07652	125.07652	125.10239	125.10239			0.00	0	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			126.01332	126.01332	126.04176	126.04176			0.00	0	0
Total I2025 Future												0.00	0	54
I2025	On	06/08/2015	Bond Future	120.99	Call			2,123.39000	2.12339	2,100,570		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			2,113.39000	2.11339	2,090,570		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			2,103.39000	2.10339	2,080,570		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			2,102.39000	2.10239	2,076,520		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			2,092.39000	2.09239	2,066,520		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			2,112.39000	2.11239	2,086,520		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			51.76000	0.05176	23,320		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			41.76000	0.04176	13,320		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			31.76000	0.03176	3,320		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												0.00	0	54
I2038	On	06/08/2015	Bond Future			128.07353	128.07353	128.09338	128.09338			0.00	0	2,548
I2038	On	05/11/2015	Bond Future			130.13982	130.13982	130.16289	130.16289			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			131.01129	131.01129	131.03693	131.03693			0.00	0	0
Total I2038 Future												0.00	0	8,368
I2038	On	06/08/2015	Bond Future	127.99	Call			103.38000	0.10338	83,530		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			93.38000	0.09338	73,530		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			83.38000	0.08338	63,530		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			3,827.11000	3.82711	3,850,180		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			3,837.11000	3.83711	3,860,180		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			3,847.11000	3.84711	3,870,180		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			46.93000	0.04693	21,290		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			36.93000	0.03693	11,290		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			26.93000	0.02693	1,290		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,368
I2046	On	06/08/2015	Bond Future			127.24065	127.24065	127.25871	127.25871			0.00	0	5,589
I2046	On	05/11/2015	Bond Future			127.88519	127.88519	127.90609	127.90609			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			130.09255	130.09255	130.11608	130.11608			0.00	0	0
Total I2046 Future												0.00	0	11,651
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			1,731.29000	1.73129	1,749,350		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			1,741.29000	1.74129	1,759,350		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			1,751.29000	1.75129	1,769,350		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			5,083.91000	5.08391	5,104,810		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			5,093.91000	5.09391	5,114,810		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			5,103.91000	5.10391	5,124,810		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,116.08000	2.11608	2,092,550		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			2,106.08000	2.10608	2,082,550		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			2,126.08000	2.12608	2,102,550		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												0.00	0	11,651
I2050	On	06/08/2015	Bond Future			136.21147	136.21147	136.23099	136.23099			0.00	0	1,232
I2050	On	05/11/2015	Bond Future			138.40886	138.40886	138.43179	138.43179			0.00	0	4,361
I2050	On	04/02/2016	Bond Future			139.26313	139.26313	139.28887	139.28887			0.00	0	0
Total I2050 Future												0.00	0	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			759.01000	0.75901	778,530		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			769.01000	0.76901	788,530		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			779.01000	0.77901	798,530		0.00	0	0

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			6,558.21000	6.55821	6,581,140		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			6,568.21000	6.56821	6,591,140		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			6,578.21000	6.57821	6,601,140		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,298.87000	1.29887	1,273,130		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			1,288.87000	1.28887	1,263,130		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			1,278.87000	1.27887	1,253,130		0.00	0	0
I2050	On	04/02/2016	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	5,593
R186	On	06/08/2015	Bond Future			8.26073	117.76824	8.20352	118.23145		9.21	625,584,890.88	5,312	17,078
R186	On	05/11/2015	Bond Future			8.32089	119.65876	8.26124	120.13184		9.34	635,388,015.60	5,310	32,717
R186	On	04/02/2016	Bond Future			8.37040	116.41555	8.30821	116.89896		9.15	0.00	0	6,262
R186	On	05/05/2016	Bond Future			8.41147	118.50071	8.34662	118.99494		9.15	0.00	0	0
R186	On	04/08/2016	Bond Future			8.45355	115.35727	8.38635	115.85909			0.00	0	0
Total R186 Future												1,260,972,906.48	10,622	56,057
R186	On	06/08/2015	Bond Future	8.68	Put			0.00000	0.00000	0,000	9.48	0.00	0	20
R186	On	06/08/2015	Bond Future	8.90	Call			5,471.94000	5.47194	5,008,730	9.62	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			0.00000	0.00000	0,000	9.62	0.00	0	5,350
R186	On	06/08/2015	Bond Future	8.46	Call			2,058.62000	2.05862	1,594,380	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			1.48000	0.00148	0,450	9.34	0.00	0	75
R186	On	06/08/2015	Bond Future	8.50	Put			0.41000	0.00041	0,060	9.36	0.00	0	5,229
R186	On	06/08/2015	Bond Future	8.55	Call			2,767.30000	2.76730	2,304,020	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			0.07000	0.00007	0,000	9.39	0.00	0	7,229
R186	On	06/08/2015	Bond Future	8.05	Call			20.76000	0.02076	0,200	9.14	0.00	0	75
R186	On	06/08/2015	Bond Future	8.05	Put			1,276.30000	1.27630	1,718,950	9.14	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,782.29000	3.78229	3,319,080	9.48	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			26.08000	0.02608	28,220	9.27	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			1,979.86000	1.97986	1,515,370	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			1.99000	0.00199	0,710	9.33	0.00	0	4,229
R186	On	06/08/2015	Bond Future	7.99	Call			4.27000	0.00427	0,010	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			1,755.51000	1.75551	2,214,460	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			2,373.89000	2.37389	1,910,330	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			2,919.02000	2.91902	3,382,200	9.07	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			5.68000	0.00568	0,010	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			1,674.11000	1.67411	2,131,650	9.12	0.00	0	0

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			7.50000	0.00750	0,020	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			1,593.19000	1.59319	2,048,920	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			1,207.08000	1.20708	746,010	9.27	0.00	0	20
R186	On	06/08/2015	Bond Future	7.65	Call			0.00000	0.00000	0,000	9.00	0.00	0	75
R186	On	06/08/2015	Bond Future	7.65	Put			4,614.52000	4.61452	5,077,730	9.00	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000	9.03	0.00	0	0
R186	On	06/08/2015	Bond Future	7.75	Put			3,762.70000	3.76270	4,225,910	9.03	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			0.03000	0.00003	0,000	9.07	0.00	0	20
R186	On	05/11/2015	Bond Future	7.73	Call			712.60000	0.71260	610,880	9.16	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,044.36000	5.04436	5,415,720	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			750.17000	0.75017	644,460	9.17	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,914.91000	4.91491	5,282,280	9.17	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			983.33000	0.98333	853,230	9.21	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,235.04000	4.23504	4,578,020	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			6,170.66000	6.17066	5,792,890	9.89	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			492.84000	0.49284	588,150	9.89	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,311.35000	3.31135	3,039,240	9.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,433.49000	1.43349	1,634,460	9.52	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,565.53000	3.56553	3,281,260	9.56	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,299.68000	1.29968	1,488,490	9.56	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Call			5,248.86000	5.24886	4,898,550	9.78	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			692.58000	0.69258	815,350	9.78	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,240.91000	2.24091	2,011,240	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,250.77000	2.25077	2,494,180	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,615.85000	2.61585	2,370,160	9.41	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			1,912.86000	1.91286	2,140,250	9.41	256,830.00	120	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			3,070.10000	3.07010	2,806,720	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,582.04000	1.58204	1,791,740	9.48	215,008.80	120	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			2,084.94000	2.08494	1,865,010	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,413.55000	2.41355	2,666,700	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			2,162.10000	2.16210	1,936,820	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,331.19000	2.33119	2,578,990	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			2,201.18000	2.20118	1,973,460	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,290.62000	2.29062	2,535,980	9.34	0.00	0	8,690
R186	On	04/02/2016	Bond Future	7.51	Call			824.34000	0.82434	733,270	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,280.86000	7.28086	7,673,200	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			792.58000	0.79258	703,470	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,417.06000	7.41706	7,811,360	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			807.99000	0.80799	718,140	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,348.45000	7.34845	7,742,010	8.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,774.47000	3.77447	3,555,840	9.23	0.00	0	0

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			3,748.64000	3.74864	4,024,240	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,431.63000	1.43163	1,313,030	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,662.87000	7.66287	8,038,500	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,698.26000	3.69826	3,479,150	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,825.39000	3.82539	4,100,510	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,736.25000	3.73625	3,517,180	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,786.87000	3.78687	4,062,030	9.22	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			846.95000	0.84695	345,130		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			921.07000	0.92107	419,250		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			772.77000	0.77277	270,950		0.00	0	0
Total R186 Option												471,838.80	240	63,502
Total For R186												1,261,444,745.28	10,862	119,559
R197	On	06/08/2015	Bond Future			293.49839	293.49839	293.55233	293.55233			0.00	0	929
R197	On	05/11/2015	Bond Future			298.23384	298.23384	298.29499	298.29499			0.00	0	927
R197	On	04/02/2016	Bond Future			297.02595	297.02595	297.09325	297.09325			0.00	0	0
Total R197 Future												0.00	0	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			5,542.33000	5.54233	5,488,390		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			5,562.33000	5.56233	5,508,390		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			5,552.33000	5.55233	5,498,390		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			3,304.99000	3.30499	3,243,840		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			3,294.99000	3.29499	3,233,840		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			3,284.99000	3.28499	3,223,840		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			93.25000	0.09325	25,950		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			83.25000	0.08325	15,950		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			103.25000	0.10325	35,950		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												0.00	0	1,856
R202	On	06/08/2015	Bond Future			238.52219	238.52219	238.55923	238.55923			78,235,278.32	328	345

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			242.37029	242.37029	242.41361	242.41361			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.17799	243.17799	243.22595	243.22595			0.00	0	0
Total R202 Future												78,235,278.32	328	53,266
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			1,440.77000	1.44077	1,477,810		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			1,450.77000	1.45077	1,487,810		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			1,430.77000	1.43077	1,467,810		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			3,576.39000	3.57639	3,619,710		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			3,586.39000	3.58639	3,629,710		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			3,596.39000	3.59639	3,639,710		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,235.95000	3.23595	3,187,990		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			3,225.95000	3.22595	3,177,990		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			3,215.95000	3.21595	3,167,990		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												78,235,278.32	328	53,266
R2023	On	06/08/2015	Bond Future			8.13584	101.32215	8.08406	101.60674		7.07	138,912,667.65	1,371	7,044
R2023	On	05/11/2015	Bond Future			8.20758	99.02455	8.15304	99.31584		7.37	135,762,658.05	1,371	18,140
R2023	On	04/02/2016	Bond Future			8.26957	100.72582	8.21206	101.02397		6.98	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.31445	98.60024	8.25385	98.90553		6.98	0.00	0	0
Total R2023 Future												274,675,325.70	2,742	26,234
R2023	On	06/08/2015	Bond Future	9.07	Put			0.00000	0.00000	0,000	7.46	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Put			12.08000	0.01208	10,380	7.07	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			917.85000	0.91785	631,180	7.07	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			9.45000	0.00945	7,370	7.07	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			970.14000	0.97014	683,370	7.08	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			7.34000	0.00734	5,160	7.08	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,245.15000	5.24515	4,960,560	7.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Call			866.03000	0.86603	579,740	7.07	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			1,094.89000	1.09489	966,020	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			1,918.09000	1.91809	2,080,510	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			1,117.49000	1.11749	986,920	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			1,886.63000	1.88663	2,047,350	7.30	0.00	0	0

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			1,072.58000	1.07258	945,430	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			1,949.87000	1.94987	2,114,010	7.30	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,510.12000	1.51012	1,375,890	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,566.74000	2.56674	2,730,660	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,466.02000	1.46602	1,334,310	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,628.00000	2.62800	2,794,440	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,487.97000	1.48797	1,355,000	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,597.25000	2.59725	2,762,430	6.91	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,414.31000	2.41431	2,248,910	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,383.28000	2.38328	2,523,170	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,362.10000	2.36210	2,199,100	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,432.04000	2.43204	2,574,330	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,387.61000	2.38761	2,223,590	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,407.05000	2.40705	2,548,320	6.98	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												274,675,325.70	2,742	27,145
R203	On	06/08/2015	Bond Future			7.27125	105.22012	7.21579	105.32743		2.32	988,122,146.92	9,391	16,356
R203	On	05/11/2015	Bond Future			7.37220	102.74300	7.30742	102.85422		2.04	748,071,783.00	7,281	14,092
R203	On	04/02/2016	Bond Future			7.44658	104.50837	7.36955	104.62343		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.47978	102.20981	7.38618	102.32882		1.51	0.00	0	0
Total R203 Future												1,736,193,929.92	16,672	30,448
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			926.57000	0.92657	1,033,880	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			906.98000	0.90698	1,014,290	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			887.40000	0.88740	994,710	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,199.37000	1.19937	1,092,060	2.37	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Put			0.00000	0.00000	0,000	2.37	0.00	0	5,000
R203	On	05/11/2015	Bond Future	6.01	Call			4.51000	0.00451	3,120	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,266.19000	2.26619	2,376,020	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			4.08000	0.00408	2,810	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,301.14000	2.30114	2,411,090	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			4.29000	0.00429	2,960	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,283.66000	2.28366	2,393,550	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			365.06000	0.36506	315,230	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			529.00000	0.52900	594,230	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			351.47000	0.35147	302,880	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			545.38000	0.54538	611,850	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			358.22000	0.35822	309,020	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			537.14000	0.53714	603,000	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			452.25000	0.45225	399,350	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			613.01000	0.61301	679,120	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			440.18000	0.44018	388,200	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			626.45000	0.62645	693,480	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			446.19000	0.44619	393,760	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			619.70000	0.61970	686,280	1.49	0.00	0	0
Total R203 Option												0.00	0	5,000
Total For R203												1,736,193,929.92	16,672	35,448
R2030	On	06/08/2015	Bond Future			8.64571	94.98216	8.59346	95.39421			30,394,291.20	320	5,753
R2030	On	05/11/2015	Bond Future			8.70514	96.50688	8.65100	96.92756			0.00	0	5,696
R2030	On	04/02/2016	Bond Future			8.75711	94.15791	8.70100	94.58756			0.00	0	400
Total R2030 Future												30,394,291.20	320	11,849
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			6,926.80000	6.92680	7,338,850		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			7,101.54000	7.10154	7,513,590		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			7,014.12000	7.01412	7,426,170		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			1,187.29000	1.18729	1,607,970		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			1,108.02000	1.10802	1,528,700		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			1,266.65000	1.26665	1,687,330		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			298.92000	0.29892	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			0.00000	0.00000	130,730		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			375.36000	0.37536	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			0.00000	0.00000	54,290		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			451.70000	0.45170	22,050		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												30,394,291.20	320	11,849
R2032	On	06/08/2015	Bond Future			8.73073	98.82596	8.68357	99.22447			0.00	0	1,579
R2032	On	05/11/2015	Bond Future			8.79102	96.25724	8.74217	96.66426			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.84294	97.91140	8.79238	98.32721			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.88838	95.50758	8.83605	95.93265			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			1,574.46000	1.57446	1,972,970		0.00	0	0

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			1,487.73000	1.48773	1,886,240		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			1,661.30000	1.66130	2,059,810		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			6,506.80000	6.50680	6,913,820		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			6,414.94000	6.41494	6,821,960		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			6,598.78000	6.59878	7,005,800		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			683.18000	0.68318	1,098,990		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			850.12000	0.85012	1,265,930		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			766.60000	0.76660	1,182,410		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			1,402.39000	1.40239	977,320		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			1,242.69000	1.24269	817,620		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			1,322.59000	1.32259	897,520		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			8.85567	96.88040	8.81329	97.27499			0.00	0	4,563
R2037	On	05/11/2015	Bond Future			8.91212	98.43557	8.86831	98.83863			0.00	0	43,737
R2037	On	04/02/2016	Bond Future			8.96211	95.86934	8.91684	96.28110			0.00	0	370
R2037	On	05/05/2016	Bond Future			9.00730	97.58699	8.96055	98.00787			0.00	0	0
Total R2037 Future												0.00	0	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			688.36000	0.68836	1,082,950		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			593.99000	0.59399	988,580		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			499.76000	0.49976	894,350		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			8,669.38000	8.66938	9,072,440		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			8,564.00000	8.56400	8,967,060		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			8,458.79000	8.45879	8,861,850		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			1,448.21000	1.44821	1,859,970		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			1,635.32000	1.63532	2,047,080		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			1,541.70000	1.54170	1,953,460		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	65,530		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			445.10000	0.44510	24,220		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			265.47000	0.26547	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			0.00000	0.00000	155,410		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			355.35000	0.35535	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	48,670
R204	On	06/08/2015	Bond Future			7.59613	102.29900	7.53535	102.47780		3.54	18,925,315.00	185	4,023
R204	On	05/11/2015	Bond Future			7.68752	103.94116	7.62044	104.12501		3.36	19,852,761.56	191	14,817
R204	On	04/02/2016	Bond Future			7.75766	101.68954	7.68326	101.87842		2.92	0.00	0	0
R204	On	05/05/2016	Bond Future			7.80968	103.51076	7.72656	103.70487		2.92	0.00	0	0
Total R204 Future												38,778,076.56	376	18,840
R204	On	06/08/2015	Bond Future	7.74	Call			601.65000	0.60165	422,540	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			1.16000	0.00116	0,850	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			630.56000	0.63056	451,460	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			0.84000	0.00084	0,540	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			659.55000	0.65955	480,480	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			0.61000	0.00061	0,340	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,536.03000	2.53603	2,357,230	3.70	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			0.00000	0.00000	0,000	3.70	0.00	0	699
R204	On	05/11/2015	Bond Future	6.26	Call			7.85000	0.00785	5,340	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,827.61000	3.82761	4,008,950	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			7.14000	0.00714	4,830	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,884.38000	3.88438	4,065,920	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			7.49000	0.00749	5,080	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,855.99000	3.85599	4,037,430	3.20	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			634.04000	0.63404	555,470	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,075.61000	1.07561	1,185,920	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			612.35000	0.61235	535,590	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,105.04000	1.10504	1,217,160	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			622.99000	0.62299	545,600	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,090.12000	1.09012	1,201,610	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			1,092.03000	1.09203	989,060	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,013.88000	1.01388	1,105,020	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,067.08000	1.06708	965,840	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,035.66000	1.03566	1,128,530	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,079.52000	1.07952	977,230	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,024.73000	1.02473	1,116,550	2.92	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												38,778,076.56	376	19,539
R2044	On	06/08/2015	Bond Future			8.91564	98.57679	8.86813	99.06016			143,330,652.66	1,454	8,205
R2044	On	05/11/2015	Bond Future			8.96958	100.15926	8.92057	100.65243			173,075,201.28	1,728	14,593
R2044	On	04/02/2016	Bond Future			9.01746	97.49734	8.96690	98.00089			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.06075	99.24413	9.00863	99.75853			0.00	0	0
Total R2044 Future												316,405,853.94	3,182	22,798
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			1,323.89000	1.32389	1,807,260		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			1,219.49000	1.21949	1,702,860		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			1,115.27000	1.11527	1,598,640		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,079.03000	7.07903	7,572,200		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			7,306.59000	7.30659	7,799,760		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			7,192.70000	7.19270	7,685,870		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	8.99	Call			230.61000	0.23061	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	272,940		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			330.16000	0.33016	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	173,390		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			429.53000	0.42953	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	74,020		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	500,820		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			184.98000	0.18498	699,380		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			85.61000	0.08561	600,010		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			13.58000	0.01358	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												316,405,853.94	3,182	22,798
R2048	On	06/08/2015	Bond Future			8.91065	102.21702	8.86315	102.71363			2,539,888,512.96	24,848	9,613

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2015	Bond Future			8.96584	99.42757	8.91683	99.93422			3,118,943,443.33	31,369	47,865
R2048	On	04/02/2016	Bond Future			9.01554	101.13570	8.96497	101.65302			0.00	0	0
R2048	On	05/05/2016	Bond Future			9.05522	98.51063	9.00314	99.03898			0.00	0	0
Total R2048 Future												5,658,831,956.29	56,217	57,478
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			1,308.24000	1.30824	1,804,850		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			1,200.88000	1.20088	1,697,490		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			1,093.72000	1.09372	1,590,330		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			10,269.20000	10.26920	10,775,850		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			10,516.37000	10.51637	11,023,020		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			10,392.66000	10.39266	10,899,310		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			256.65000	0.25665	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			0.00000	0.00000	260,670		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			358.86000	0.35886	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			0.00000	0.00000	158,460		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			460.88000	0.46088	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			0.00000	0.00000	56,440		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			69.88000	0.06988	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	458,470		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			134.11000	0.13411	662,460		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			32.02000	0.03202	560,370		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												5,658,831,956.29	56,217	57,478
R207	On	06/08/2015	Bond Future			7.80600	98.49601	7.75479	98.68244		4.68	9,849,601.00	100	2,090
R207	On	05/11/2015	Bond Future			7.88711	100.07714	7.83178	100.26863		4.48	94,072,511.60	940	37,422
R207	On	04/02/2016	Bond Future			7.95334	98.15439	7.89336	98.35098		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			8.00975	99.91246	7.94451	100.11435		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			8.07024	98.08839	7.99989	98.29279			0.00	0	0
Total R207 Future												103,922,112.60	1,040	39,512
R207	On	06/08/2015	Bond Future	7.75	Call			126.68000	0.12668	26,120	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			144.13000	0.14413	230,000	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			144.97000	0.14497	34,120	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			125.98000	0.12598	201,560	4.63	0.00	0	0

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			0.06000	0.00006	0,000	4.57	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,081.63000	1.08163	1,268,000	4.57	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			109.94000	0.10994	19,670	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			163.86000	0.16386	260,020	4.63	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			747.18000	0.74718	657,920	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,065.81000	1.06581	1,168,040	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			762.96000	0.76296	672,510	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,046.81000	1.04681	1,147,850	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			778.95000	0.77895	687,300	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,028.04000	1.02804	1,127,880	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			358.39000	0.35839	304,470	4.37	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,762.60000	1.76260	1,900,170	4.37	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			429.65000	0.42965	368,220	4.38	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,587.46000	1.58746	1,717,520	4.38	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			585.55000	0.58555	519,270	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,920.24000	1.92024	2,050,550	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			596.59000	0.59659	529,440	4.02	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,897.92000	1.89792	2,027,360	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			607.76000	0.60776	539,750	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,875.75000	1.87575	2,004,330	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			377.04000	0.37704	328,750	3.97	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,449.03000	2.44903	2,597,330	3.97	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,280.12000	1.28012	1,182,030	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,573.50000	1.57350	1,677,300	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,295.17000	1.29517	1,196,370	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,557.46000	1.55746	1,660,550	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			889.99000	0.88999	811,160	4.03	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,090.31000	2.09031	2,213,370	4.03	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,265.17000	1.26517	1,167,790	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,589.66000	1.58966	1,694,170	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			0.32000	0.00032	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			0.00000	0.00000	204,080		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			29.41000	0.02941	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			0.00000	0.00000	174,990		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			28.77000	0.02877	233,170		0.00	0	0
Total R207 Option												0.00	0	247
Total For R207												103,922,112.60	1,040	39,759
R208	On	06/08/2015	Bond Future			7.93093	97.17544	7.87947	97.39856		5.74	9,717,544.00	100	21,662
R208	On	05/11/2015	Bond Future			8.00558	95.33572	7.95075	95.56447		5.76	9,533,572.00	100	40,209

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			8.06561	96.97393	8.00713	97.20839		5.38	0.00	0	0
R208	On	05/05/2016	Bond Future			8.11399	95.30897	8.05150	95.54935		5.38	0.00	0	0
Total R208 Future												19,251,116.00	200	61,871
R208	On	06/08/2015	Bond Future	8.00	Put			20.41000	0.02041	23,200	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			581.08000	0.58108	358,940	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			16.37000	0.01637	17,350	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,102.72000	4.10272	3,879,600	6.07	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			0.00000	0.00000	0,000	6.07	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			503.75000	0.50375	285,910	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			25.30000	0.02530	30,580	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			542.01000	0.54201	321,680	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,576.18000	1.57618	1,711,230	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,550.28000	1.55028	1,684,130	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,545.16000	2.54516	2,361,150	5.96	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			364.80000	0.36480	409,540	5.96	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			716.62000	0.71662	624,480	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,602.16000	1.60216	1,738,770	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			732.88000	0.73288	639,180	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			749.20000	0.74920	654,300	5.69	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			1,029.71000	1.02971	932,200	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,028.36000	2.02836	2,165,310	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			997.55000	0.99755	902,070	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,077.57000	2.07757	2,216,550	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			1,013.55000	1.01355	917,050	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,052.87000	2.05287	2,190,830	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,668.64000	1.66864	1,547,360	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,905.94000	1.90594	2,025,040	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,687.51000	1.68751	1,565,390	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,886.18000	1.88618	2,004,440	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,707.17000	1.70717	1,584,210	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,867.22000	1.86722	1,984,640	5.38	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												19,251,116.00	200	64,269
R209	On	06/08/2015	Bond Future			8.79065	78.27107	8.74818	78.59860		14.03	0.00	0	18,194
R209	On	05/11/2015	Bond Future			8.84429	76.37971	8.80046	76.71410		14.99	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.89044	77.69227	8.84524	78.03382		14.95	0.00	0	400
R209	On	05/05/2016	Bond Future			8.93076	75.93414	8.88416	76.28319		14.95	0.00	0	0
Total R209 Future												0.00	0	43,444
R209	On	06/08/2015	Bond Future	8.71	Call			196.49000	0.19649	40,920	14.01	0.00	0	640
R209	On	06/08/2015	Bond Future	8.71	Put			492.77000	0.49277	664,730	14.01	0.00	0	0

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			1,839.86000	1.83986	1,509,970	14.24	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3.17000	0.00317	0,810	14.24	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,913.59000	1.91359	1,584,190	14.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2.41000	0.00241	0,540	14.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,987.39000	1.98739	1,658,380	14.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1.83000	0.00183	0,350	14.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			3,087.78000	3.08778	2,760,240	14.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			0.01000	0.00001	0,000	14.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			8,173.25000	8.17325	7,845,720	14.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			0.00000	0.00000	0,000	14.92	0.00	0	2,914
R209	On	05/11/2015	Bond Future	8.50	Call			1,325.51000	1.32551	1,196,040	14.74	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,679.17000	3.67917	3,884,090	14.74	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,887.16000	3.88716	3,644,930	15.17	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,208.87000	1.20887	1,301,030	15.17	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,343.98000	4.34398	4,089,550	15.27	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,835.65000	6.83565	7,116,090	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,017.80000	1.01780	1,097,760	15.27	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			379.93000	0.37993	328,330	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,986.76000	6.98676	7,269,550	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			390.63000	0.39063	337,890	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,910.79000	6.91079	7,192,440	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			402.02000	0.40202	348,070	14.50	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,306.87000	6.30687	6,045,400	15.51	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,441.67000	1.44167	1,521,750	15.51	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,907.80000	2.90780	2,732,710	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,712.15000	3.71215	3,878,610	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,942.94000	2.94294	2,766,580	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,670.31000	3.67031	3,835,500	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,978.32000	2.97832	2,800,680	14.83	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,628.82000	3.62882	3,792,730	14.83	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,416.46000	4.41646	4,209,860	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,479.42000	3.47942	3,621,870	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,337.08000	4.33708	4,132,540	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,547.79000	3.54779	3,692,300	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,375.91000	4.37591	4,170,330	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,512.69000	3.51269	3,656,160	14.95	0.00	0	0
Total R209 Option												0.00	0	8,194
Total For R209												0.00	0	51,638
R210	On	06/08/2015	Bond Future			182.59784	182.59784	182.63035	182.63035			0.00	0	751
R210	On	05/11/2015	Bond Future			183.40880	183.40880	183.44576	183.44576			0.00	0	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			186.57472	186.57472	186.61552	186.61552			0.00	0	0
Total R210 Future												0.00	0	2,449
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			3,630.35000	3.63035	3,597,840		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			3,620.35000	3.62035	3,587,840		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			3,640.35000	3.64035	3,607,840		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			1,435.76000	1.43576	1,398,800		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			1,455.76000	1.45576	1,418,800		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			1,445.76000	1.44576	1,408,800		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			1,625.52000	1.62552	1,584,720		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			1,615.52000	1.61552	1,574,720		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			1,605.52000	1.60552	1,564,720		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												0.00	0	2,449
R211	On	06/08/2015	Bond Future			134.33071	134.33071	134.36564	134.36564			0.00	0	1,120
R211	On	05/11/2015	Bond Future			136.49800	136.49800	136.53646	136.53646			0.00	0	0
R211	On	04/02/2016	Bond Future			137.15759	137.15759	137.19900	137.19900			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			624.36000	0.62436	659,290		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			634.36000	0.63436	669,290		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			644.36000	0.64436	679,290		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,546.46000	1.54646	1,508,000		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			1,536.46000	1.53646	1,498,000		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			1,526.46000	1.52646	1,488,000		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			1,791.00000	1.79100	1,832,410		0.00	0	0

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			1,801.00000	1.80100	1,842,410		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			1,811.00000	1.81100	1,852,410		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			141.35861	141.35861	141.38593	141.38593			0.00	0	1,045
R212	On	05/11/2015	Bond Future			143.63931	143.63931	143.67016	143.67016			0.00	0	928
R212	On	04/02/2016	Bond Future			144.25661	144.25661	144.29038	144.29038			0.00	0	0
Total R212 Future												0.00	0	1,973
R212	On	06/08/2015	Bond Future	140.99	Call			395.93000	0.39593	368,610		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			385.93000	0.38593	358,610		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			375.93000	0.37593	348,610		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			2,319.84000	2.31984	2,350,690		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			2,329.84000	2.32984	2,360,690		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			2,339.84000	2.33984	2,370,690		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			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			1,699.62000	1.69962	1,733,390		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.00	Put			1,709.62000	1.70962	1,743,390		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	146.01	Put			1,719.62000	1.71962	1,753,390		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	1,973
R213	On	06/08/2015	Bond Future			8.67070	89.01046	8.61839	89.40888		11.99	0.00	0	3,414
R213	On	05/11/2015	Bond Future			8.73036	86.89502	8.67624	87.30165		12.79	0.00	0	19,120
R213	On	04/02/2016	Bond Future			8.78350	88.38788	8.72749	88.80316		12.68	0.00	0	0
R213	On	05/05/2016	Bond Future			8.82510	86.42161	8.76721	86.84591		12.68	0.00	0	0
Total R213 Future												0.00	0	22,534
R213	On	06/08/2015	Bond Future	8.49	Call			40.10000	0.04010	1,160	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,029.14000	1.02914	1,388,620	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			49.02000	0.04902	1,770	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			960.45000	0.96045	1,311,620	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			59.50000	0.05950	2,650	11.89	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
R213	On	06/08/2015	Bond Future	8.51	Put			893.42000	0.89342	1,234,990	11.89	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			250.60000	0.25060	205,340	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			7,735.98000	7.73598	8,097,350	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			258.23000	0.25823	211,850	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			7,658.94000	7.65894	8,019,190	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			266.38000	0.26638	218,820	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,582.53000	7.58253	7,941,600	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,239.99000	3.23999	3,011,110	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,146.99000	3.14699	3,333,390	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,277.26000	3.27726	3,046,840	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,110.02000	3.11002	3,294,880	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,316.26000	3.31626	3,084,050	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,074.87000	3.07487	3,257,940	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,798.08000	3.79808	3,565,080	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			3,851.13000	3.85113	4,042,430	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,724.19000	3.72419	3,494,110	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			3,924.65000	3.92465	4,118,870	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,760.14000	3.76014	3,528,750	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			3,886.85000	3.88685	4,079,760	12.68	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	22,534
R214	On	06/08/2015	Bond Future			8.83562	79.37590	8.78804	79.76398		14.76	0.00	0	12,220
R214	On	05/11/2015	Bond Future			8.88888	77.35891	8.83982	77.75495		15.74	0.00	0	12,095
R214	On	04/02/2016	Bond Future			8.93653	78.68793	8.88596	79.09225		15.72	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.97424	76.80157	8.92220	77.21450		15.72	0.00	0	0
Total R214 Future												0.00	0	28,935
R214	On	06/08/2015	Bond Future	8.74	Call			183.37000	0.18337	28,840	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			578.47000	0.57847	812,020	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			211.49000	0.21149	38,090	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			524.08000	0.52408	738,760	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			242.49000	0.24249	49,620	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			472.70000	0.47270	667,910	14.64	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			381.57000	0.38157	325,190	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,618.71000	7.61871	7,958,370	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			359.95000	0.35995	306,140	15.21	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			7,784.88000	7.78488	8,127,110	15.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			370.43000	0.37043	315,360	15.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			7,701.38000	7.70138	8,042,350	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			950.42000	0.95042	861,330	15.20	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			8,732.26000	8.73226	9,047,490	15.20	0.00	0	0

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			967.23000	0.96723	876,940	15.20	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,655.32000	8.65532	8,969,350	15.20	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			985.07000	0.98507	893,520	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,579.58000	8.57958	8,892,350	15.21	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			4,463.44000	4.46344	4,227,680	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,926.17000	3.92617	4,103,340	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			4,503.70000	4.50370	4,266,720	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,887.71000	3.88771	4,063,660	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,545.72000	4.54572	4,307,770	15.73	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,851.15000	3.85115	4,026,130	15.73	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	28,935
Total for Bond												9,518,132,685.81	91,939	653,066
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			490.04300	490.04300	491.72800	491.72800				0.00	0	38
GOVI On 05/11/2015 GOVI			497.99700	497.99700	499.71400	499.71400				0.00	0	441
GOVI On 04/02/2016 GOVI			506.55300	506.55300	508.30300	508.30300				0.00	0	26
GOVI On 05/05/2016 GOVI			515.61900	515.61900	517.40500	517.40500				0.00	0	0
Total GOVI Future										0.00	0	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			82,620.00000	8.26200	99,470,000			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			82,720.00000	8.27200	99,570,000			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			82,820.00000	8.28200	99,670,000			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			302,760.00000	30.27600	319,930,000			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			302,860.00000	30.28600	320,030,000			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			302,960.00000	30.29600	320,130,000			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			36,870.00000	3.68700	54,370,000			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			36,970.00000	3.69700	54,470,000			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			37,070.00000	3.70700	54,570,000			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			5,850.00000	0.58500	23,710,000			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			5,950.00000	0.59500	23,810,000			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			6,050.00000	0.60500	23,910,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	505
Total for GOVI										0.00	0	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			457.47300	457.47300	458.43300	458.43300			0.00	0	26
AL37	On	05/11/2015	Index Future			464.89900	464.89900	465.87700	465.87700			0.00	0	3
AL37	On	04/02/2016	Index Future			472.88600	472.88600	473.88500	473.88500			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			540.15700	540.15700	542.19900	542.19900			0.00	0	0
AL7T	On	05/11/2015	Index Future			548.92500	548.92500	551.00300	551.00300			0.00	0	1
AL7T	On	04/02/2016	Index Future			558.35600	558.35600	560.47400	560.47400			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			493.73200	493.73200	495.49600	495.49600			29,623,920.00	6	4
ALBI	On	05/11/2015	Index Future			501.74500	501.74500	503.54200	503.54200			0.00	0	458
ALBI	On	04/02/2016	Index Future			510.36600	510.36600	512.19700	512.19700			30,621,960.00	6	152
ALBI	On	05/05/2016	Index Future			519.50000	519.50000	521.36900	521.36900			0.00	0	0
Total ALBI Future												60,245,880.00	12	614
Total For ALBI												60,245,880.00	12	614
IGOV	On	06/08/2015	Index Future			232.28900	232.28900	232.29900	232.29900			9,291,560.00	4	209
IGOV	On	05/11/2015	Index Future			236.07800	236.07800	236.09100	236.09100			9,443,120.00	4	973
IGOV	On	04/02/2016	Index Future			240.15400	240.15400	240.16800	240.16800			0.00	0	82
IGOV	On	05/05/2016	Index Future			244.47100	244.47100	244.48600	244.48600			0.00	0	0
Total IGOV Future												18,734,680.00	8	1,264
Total For IGOV												18,734,680.00	8	1,264
ILBI	On	06/08/2015	Index Future			629.44100	629.44100	629.44400	629.44400			0.00	0	2
ILBI	On	05/11/2015	Index Future			639.81900	639.81900	639.82600	639.82600			0.00	0	0
ILBI	On	04/02/2016	Index Future			650.81300	650.81300	650.82200	650.82200			0.00	0	159
Total ILBI Future												0.00	0	161
Total For ILBI												0.00	0	161
Total for Index												78,980,560.00	20	2,069
JIBAR f	On	19/08/2015	Jibar Future			6.32000	93.68000	6.32000	93.68000			0.00	0	0
JIBAR f	On	16/09/2015	Jibar Future			6.36000	93.64000	6.36000	93.64000			0.00	0	0
JIBAR f	On	21/10/2015	Jibar Future			6.46000	93.54000	6.46000	93.54000			0.00	0	0
JIBAR f	On	18/11/2015	Jibar Future			6.49000	93.51000	6.49000	93.51000			0.00	0	0
JIBAR f	On	15/12/2015	Jibar Future			6.60000	93.40000	6.60000	93.40000			0.00	0	0
JIBAR f	On	17/02/2016	Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	2,000
JIBAR f	On	16/03/2016	Jibar Future			6.85000	93.15000	6.85000	93.15000			0.00	0	0
JIBAR f	On	15/06/2016	Jibar Future			7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR f	On	21/09/2016	Jibar Future			7.27000	92.73000	7.27000	92.73000			0.00	0	0
JIBAR f	On	21/12/2016	Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR f	On	15/03/2017	Jibar Future			7.52000	92.48000	7.52000	92.48000			0.00	0	0

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	7.64000	92.36000			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 :									9,597,113,245.81	91,959	657,640
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.69843			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	100.90608			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			9.19500	103.78485	9.19500	103.68349			0.00	0	500,000,000
Total AA05 SPOT									0.00	0	500,000,000
Total For AA05									0.00	0	500,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.46084			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			9.34500	103.66257	9.34500	103.55914		2,616,600,000,000.00		280,000,000	140,000,000
Total AA07 SPOT								2,616,600,000,000.00		280,000,000	140,000,000
Total For AA07								2,616,600,000,000.00		280,000,000	140,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	110.52100	10.00000	110.40600			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	101.66676			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	100.49039			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			9.58500	98.26838	9.58500	98.16844			0.00	0	310,000,000
Total AB013 SPOT									0.00	0	310,000,000
Total For AB013									0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.24036	100.00000	11.43178			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	102.40991	10.84000	102.29246				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	9.73568	100.00000	9.65880				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	100.49197				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			8.81000	105.07580	8.81000	104.97738				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12: On 25/11/2020 Spot Bond			10.00000	111.65700	10.00000	111.54000				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	126.16068	2.17500	280.44944				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.33490				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	101.26087				0.00	2,000,000,000	2,000,000,000
Total ABFN07 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABFN07										0.00	2,000,000,000	2,000,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.09257				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	101.12014				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	98.98791				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	100.38726				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	100.08615			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	99.85980			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	99.85588			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	179.22297	1.91500	179.12492			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	178.77486	2.17000	178.67212			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	191.13308	1.82000	191.03045			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			8.20625	82.30919	8.20625	82.23808			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			8.20625	82.30919	8.20625	82.23808			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	100.66000			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	100.98924			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	99.94000			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	99.09000			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	98.58000			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	97.15000			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	97.48000			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	100.61476			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	100.48912			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	96.11000			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	95.40000			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	95.11000			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	94.84000			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	100.75384			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.95500	106.04278	6.95500	105.96255			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	100.45948			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	93.09000			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	92.83000			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	96.15338	2.46500	113.36274			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			2.31500	104.05035	2.31500	168.53403			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	116.42492	2.38000	219.14321			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	91.49000			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			9.69000	93.21977	9.69000	93.12394			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	103.80000			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	56.46000			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	101.99339				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	99.27000				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	109.13000				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	107.36919	9.63000	107.25888				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	102.96000				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			9.60500	107.54688	9.60500	107.43666				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			9.05000	92.45505	9.05000	92.36566				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	99.29000				0.00	270,000,000	270,000,000
Total ABN81 SPOT										0.00	270,000,000	270,000,000
Total For ABN81										0.00	270,000,000	270,000,000
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	113.30000				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			9.70000	106.87388	9.70000	106.76330			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	93.18000			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	101.24001			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	100.15609			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			8.36000	107.41816	8.36000	107.32257			0.00	0	1,410,000,000
Total ABS10 SPOT									0.00	0	1,410,000,000
Total For ABS10									0.00	0	1,410,000,000
ABS11 On 09/04/2021 Spot Bond			9.52500	102.76242	9.52500	102.65796		952,500,000,000.00		100,000,000	600,000,000
Total ABS11 SPOT								952,500,000,000.00		100,000,000	600,000,000
Total For ABS11								952,500,000,000.00		100,000,000	600,000,000
ABS12 On 14/05/2020 Spot Bond			9.33000	101.94905	9.33000	101.84805			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			9.75500	101.92187	9.75500	101.81640			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			9.24000	97.60498	9.24000	97.50867		739,200,000,000.00		80,000,000	4,455,000,000
Total ABS6 SPOT								739,200,000,000.00		80,000,000	4,455,000,000
Total For ABS6								739,200,000,000.00		80,000,000	4,455,000,000

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			9.80000	96.97336	9.80000	96.87256			8,820,000,000,000.00	900,000,000	1,910,000,000
Total ABS7 SPOT									8,820,000,000,000.00	900,000,000	1,910,000,000
Total For ABS7									8,820,000,000,000.00	900,000,000	1,910,000,000
ABS9 On 17/03/2016 Spot Bond			7.67500	104.70531	7.67500	104.61963			0.00	0	1,200,000,000
Total ABS9 SPOT									0.00	0	1,200,000,000
Total For ABS9									0.00	0	1,200,000,000
ABSI2 On 07/12/2023 Spot Bond			1.98500	224.38262	1.98500	284.13506			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	130.35694	1.36500	133.19953			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	134.49984	1.94500	137.12616			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	0.01013	100.00000	0.01086			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			8.92500	105.84416	8.92500	105.74161			0.00	0	1,253,000,000
Total ACL028 SPOT									0.00	0	1,253,000,000
Total For ACL028									0.00	0	1,253,000,000
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	102.19316			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	9.74462	100.00000	9.65054			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	102.24707			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	103.01212			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	58.08248	100.00000	57.52170			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	102.13924			0.00	0	0
Total ACL042 SPOT									0.00	0	0
Total For ACL042									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	75.07738			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	58.08248	100.00000	57.52170			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	99.12553			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	101.08540			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	101.18886			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	101.03924			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	101.07043			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	101.08415			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	100.18796			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	100.18796			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	100.18897				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	100.18897				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	100.18696				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	97.48095				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	111.65700	10.00000	111.54000				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	100.91188				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	101.05175				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	101.08267				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	101.09509				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	101.07017				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.01431				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			9.54000	102.95437	9.54000	102.92508				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	91.77579				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	196.89299				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	196.97453				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	101.03915				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	101.94848				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	101.46337				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	101.94749				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	100.78862				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	100.53475				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	111.65700	10.00000	111.54000			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	101.99461			0.00	0	270,000,000
Total ACL143 SPOT									0.00	0	270,000,000
Total For ACL143									0.00	0	270,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.90515			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	101.04291			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	101.83459			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	101.02068			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	100.97696			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	103.98124	10.23000	103.86854			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	100.95437			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	114.80592			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			9.66000	101.81106	9.66000	101.70615			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01686			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	120.11284	1.75000	120.18408				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17ϰ On 20/06/2017 Spot Bond				100.00000	0.00000	100.98812				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17ϰ On 20/06/2019 Spot Bond				100.00000	0.00000	101.01900				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	100.95722				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	101.03648				0.00	0	750,471,500
Total ACL181 SPOT										0.00	0	750,471,500
Total For ACL181										0.00	0	750,471,500
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.26625				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18ϰ On 20/06/2019 Spot Bond				100.00000	0.00000	100.94610				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18ϰ On 20/09/2017 Spot Bond				100.00000	0.00000	101.80123				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	101.01283				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	100.99494				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	101.04780				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	101.06400				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	101.00038				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	101.18916				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	101.06784				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	101.06784				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	101.11769				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	100.99430				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	101.12915				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	102.53894				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	101.11769				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	98.89372				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	101.08905				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	101.06837				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	141.06700			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	143.10134			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	100.93249			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	100.92384			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	101.54577			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	100.94733			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	100.09284			0.00	0	76,000,000
Total ACL213 SPOT									0.00	0	76,000,000
Total For ACL213									0.00	0	76,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.98812			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	100.93373			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	100.93249			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	101.02795			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	99.91289			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	100.25264				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	100.24857				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	101.38851				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	100.16314				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	100.16094				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	101.72116				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	71.96830	100.00000	70.89814				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	40.27044	100.00000	39.88163				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	14.59430	100.00000	14.45339				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	1.58798	100.00000	1.57265				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	101.58603				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	100.35558				0.00	320,000,000	160,000,000
Total AHF2A1 SPOT										0.00	320,000,000	160,000,000
Total For AHF2A1										0.00	320,000,000	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.39201				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	100.44052				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	100.33631				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			8.14500	101.01876	8.14500	100.93066				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	100.43698				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	100.51040				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	34.53065	100.00000	37.75220				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.08234	100.00000	9.81626				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			9.23000	101.50802	9.23000	101.40850				0.00	0	2,890,000,000
Total AIR01 SPOT										0.00	0	2,890,000,000
Total For AIR01										0.00	0	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.70000	113.83934	9.70000	113.72155				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			7.69500	106.31936	7.69500	106.23214				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			9.43000	100.77417	9.43000	100.67328				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	14.69163	100.00000	14.56199			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.01500	101.86704	10.01500	101.75889			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			2.56500	172.73134	2.56500	172.62471			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.30204			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	100.88920			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	100.95744			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	8.93529	100.00000	8.77915			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.92530			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	102.00767			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.96931			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0

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	100.97696				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	101.39204				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	101.60457				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	94.01000				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	101.34893				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	114.43714				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	132.86716	2.63000	238.15348				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	114.27914				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	99.68320				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	113.70262				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	114.42607				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	99.90912				0.00	140,000,000	40,000,000
Total ASN036 SPOT										0.00	140,000,000	40,000,000
Total For ASN036										0.00	140,000,000	40,000,000
ASN03: On 07/12/2033 Spot Bond			2.64500	166.84427	2.64500	211.25937				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	100.87804				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	100.88598				0.00	115,000,000	115,000,000
Total ASN052 SPOT										0.00	115,000,000	115,000,000
Total For ASN052										0.00	115,000,000	115,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.49246			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	100.44856			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	100.34122			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	100.23331			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	100.18309			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	98.52032			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	100.01503			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	101.34959			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	101.07184			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.99111			0.00	0	0
Total ASN072 SPOT									0.00	0	0
Total For ASN072									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	93.09265			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	100.67426			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	100.18214			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	9.36601	100.00000	1.01487		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total ASN080 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For ASN080								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
ASN35: On 20/12/2016 Spot Bond			100.00000	39.68335	100.00000	39.33320		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	23.02632	100.00000	22.80400		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	23.12454	100.00000	22.90127		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	22.68256	100.00000	22.46356		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	31.82210	100.00000	31.51486		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	42.85037	100.00000	42.43665		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	17.70115	100.00000	17.53025				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	42.08474	100.00000	41.67840				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	60.86791	100.00000	60.28023				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	1.13896	100.00000	1.12090				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	101.10725				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	100.85822				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	101.15748				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			9.23000	105.03555	9.23000	104.93202				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	100.96404				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	100.24970				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	101.17980				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	101.55673				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			9.72500	101.05117	9.72500	100.94635			3,890,000,000,000.00	400,000,000	1,200,000,000
Total BAW19 SPOT									3,890,000,000,000.00	400,000,000	1,200,000,000
Total For BAW19									3,890,000,000,000.00	400,000,000	1,200,000,000
BAW2 On 02/10/2015 Spot Bond			6.94500	104.79810	6.94500	104.71918			0.00	0	0
Total BAW2 SPOT									0.00	0	0
Total For BAW2									0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	84.98845	100.00000	84.21053			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			9.87500	100.74530	9.87500	100.63980			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.00024			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.96000	105.40785	8.96000	105.30692			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			10.93697	102.39981	10.93697	101.92191			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			10.83797	101.36508	10.83797	101.23568			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			10.94831	101.34259	10.94831	101.25325			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	101.11551			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			11.02496	101.32224	11.02496	101.23722			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			11.85176	101.20012	11.85176	101.06553			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	101.14117			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	101.14117			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	101.14124			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			11.18697	101.13639	11.18697	101.06552			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			11.12142	101.94196	11.12142	101.31768			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			10.83797	101.36508	10.83797	101.23568			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	101.59098	11.06000	101.42855		23,626,951,201,140.00	2,136,252,369	1,068,126,185	
Total BAYA15 SPOT								23,626,951,201,140.00	2,136,252,369	1,068,126,185	
Total For BAYA15								23,626,951,201,140.00	2,136,252,369	1,068,126,185	
BAYA16 On 30/09/2016 Spot Bond			10.25481	98.51789	10.25481	101.15068			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	101.83599			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	101.08323			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	101.08323			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			7.86828	105.21120	7.86828	103.72012			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			11.73500	100.30827	11.73500	100.05276			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			11.66000	78.23277	11.66000	98.35602			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	100.98746			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	98.75483	9.28000	100.95182			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	101.04723			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			11.53000	76.53260	11.53000	98.11387		11,530,000,000,000.00	1,000,000,000	500,000,000	
Total BAYA32 SPOT								11,530,000,000,000.00	1,000,000,000	500,000,000	
Total For BAYA32								11,530,000,000,000.00	1,000,000,000	500,000,000	
BAYA30 On 31/03/2018 Spot Bond				100.00000	0.00000	101.01693			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	101.04218			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	101.04218			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	101.00479				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	101.06397				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	101.06397				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	101.00681				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	101.02845				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	101.06407				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	100.83348				0.00	1,200,000,000	600,000,000
Total BAYA47 SPOT										0.00	1,200,000,000	600,000,000
Total For BAYA47										0.00	1,200,000,000	600,000,000
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.86499				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			13.93697	102.72377	13.93697	102.22305				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			15.23198	101.86650	15.23198	101.73773				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			14.12449	101.76051	14.12449	101.55469			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	101.36886			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	101.36886			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	101.36886			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	101.41884			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	101.19334			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	38.18185	100.00000	37.89291			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	20.69431	100.00000	20.49450			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	18.83415	100.00000	18.65230			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	11.62602	100.00000	11.51377			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	11.62602	100.00000	11.51377			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	14.05640	100.00000	13.92069			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	12.17963	100.00000	12.06205			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	100.30991			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	100.59351			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	100.41544			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.08324	100.00000	9.98588			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.08324	100.00000	9.98588			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	97.33333	100.00000	96.30607			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	93.83033	100.00000	92.87532			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	83.33333	100.00000	82.57919			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	103.71154	1.88500	185.27297			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			8.22000	94.86329	8.22000	161.16580			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			8.22000	96.15888	8.22000	161.53836			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			8.60500	98.83075	8.60500	98.73979				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			8.33000	99.82435	8.33000	99.73584			1,666,000,000,000.00		200,000,000	100,000,000
Total BEER02 SPOT									1,666,000,000,000.00		200,000,000	100,000,000
Total For BEER02									1,666,000,000,000.00		200,000,000	100,000,000
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	100.33058				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	100.79465				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	100.36036				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	100.38325				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	100.44691				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	53.87543	100.00000	53.35526				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	100.17234				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	100.17555			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	100.17662			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	100.18943			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	100.20647			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	33.73575	100.00000	33.41003			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	33.73575	100.00000	33.41003			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	101.12950			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	101.15110			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			8.46000	104.04652	8.46000	103.95285		8,592,314,400,000.00	1,015,640,000	2,195,640,000	
Total BG42A4 SPOT								8,592,314,400,000.00	1,015,640,000	2,195,640,000	
Total For BG42A4								8,592,314,400,000.00	1,015,640,000	2,195,640,000	
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.21589		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	101.33086		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	24.08086	100.00000	23.84836				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	24.08086	100.00000	23.84836				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	103.09942				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			11.29000	99.86192	11.29000	100.80675				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	100.05243				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.18000	93.63263	11.18000	96.14435				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	103.83548				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	79.40416	100.00000	78.76509				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	101.40423				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	100.42698				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			8.84000	72.08639	8.84000	100.95223				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC4€ On 13/10/2015 Spot Bond				100.00000	0.00000	100.43477				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	98.41100			0.00	0	0
Total BIDC47 SPOT									0.00	0	0
Total For BIDC47									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond			100.00000	80.75221	100.00000	80.04386			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	101.43023			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	101.65373			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	101.42026			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	101.49040			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	101.61790			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	102.14850			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	103.01450			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	100.27259			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	100.28006			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	101.20730				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	101.30661				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	101.41251				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	98.58554				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	97.94201				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC045 On 13/08/2015 Spot Bond				100.00000	0.00000	99.89438				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	99.70117				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	99.75319				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	99.50327				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	99.45022				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	98.98353				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	98.92202				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	100.50020				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	98.67578				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	98.71041				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	100.43089				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	98.79662				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	98.60025				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	100.20631				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	98.40157				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	0.00000	98.46024				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	39.81802	100.00000	39.43357				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.84136				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.87298				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.04562				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	101.74015				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	19.74170	100.00000	19.55110				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			9.66000	108.84702	9.66000	108.73547				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	104.06488				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			8.01000	104.50812	8.01000	104.41894				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			12.73000	101.34515	12.73000	101.20930				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	97.32686				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			13.03000	96.27327	13.03000	96.14126				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			9.11000	102.68249	9.11000	102.58310				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	98.99102				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.03000	99.12047	13.03000	98.98231			6,515,000,000,000.00	500,000,000	500,000,000	
Total CBL18 SPOT									6,515,000,000,000.00	500,000,000	500,000,000	
Total For CBL18									6,515,000,000,000.00	500,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.25086			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	95.31900			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.01982			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			10.67500	94.28814	10.67500	94.18162			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	101.90587			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			10.12500	114.69713	10.12500	114.57339			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			10.15500	110.25795	10.15500	110.13865		1,015,500,000,000.00	100,000,000	1,050,000,000	
Total CCT02 SPOT								1,015,500,000,000.00	100,000,000	1,050,000,000	
Total For CCT02								1,015,500,000,000.00	100,000,000	1,050,000,000	
CCT03 On 15/03/2025 Spot Bond			10.05000	111.23151	10.05000	111.11301		4,504,410,000,000.00	448,200,000	448,200,000	
Total CCT03 SPOT								4,504,410,000,000.00	448,200,000	448,200,000	
Total For CCT03								4,504,410,000,000.00	448,200,000	448,200,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.86883			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			11.86000	104.53188	11.86000	104.40106			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	101.12092			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.46257			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

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 25/11/2020 Spot Bond			10.00000	111.65700	10.00000	111.54050			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	100.79661			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	101.18791			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	100.38420			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	8.86190	100.00000	8.75175			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	20.19130	100.00000	19.99635			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	21.07550	100.00000	20.81353			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	101.62882			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	100.91049			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	100.94611			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	100.98727			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.93459				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	102.90443				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	103.06381				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	101.03927				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	101.36423				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	101.10490	10.11000	100.99657				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	100.66565				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	125.87482	2.76000	125.79405				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	123.17350	3.14000	125.81970				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	103.66851	8.25000	103.57746				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.64500	134.71389	2.64500	128.52071				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	131.04094	2.40000	125.01991				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45520				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.76500	102.40933	8.76500	102.31336				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.36026				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.37147				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.81500	102.45870	8.81500	102.36215				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.81500	102.45870	8.81500	102.36215				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.86500	101.24586	8.86500	101.14993				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.06422			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	101.17145			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	111.65700	10.00000	111.54000			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	111.65700	10.00000	111.54000			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	99.85933			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	101.63918			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	104.33206	9.35000	104.22677			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	104.33206	9.35000	104.22677			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	101.58539			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.29558			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.66182				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	101.66182				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.66182				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN261 On 26/03/2017 Spot Bond				100.00000	0.00000	101.22503				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			9.46000	104.16958	9.46000	104.06498				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	100.78104				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	104.45073				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	101.24699				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	101.24094				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	101.25289				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.62161				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.84681				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0

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 20/06/2017 Spot Bond				100.00000	0.00000	101.43964				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	102.06773				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	100.94486				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	100.20932				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	101.84912				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	101.20230				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	101.03141				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	102.83369				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	111.65700	10.00000	111.54000				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	100.80060				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	101.02005				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83157				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.13531				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	100.80065				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	101.21337				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	100.90557				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	146.79913				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.17572				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	147.02675				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	146.19605				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	146.80879				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	142.95477				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	143.03395				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	99.82731				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000					0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			10.97000	95.24451	10.97000	95.13401			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			11.49000	96.81293	11.49000	96.69544			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	100.86499			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	101.13247			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	99.83114			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	100.31267			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	100.17081			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	102.40325	8.80500	102.34516			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	100.99430			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	100.31562			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
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.05850			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.13001				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	101.08923				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	101.51253				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	82.88443				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	101.18899				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	100.86499				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	100.22825				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	101.31080				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	100.87007				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50321				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.23856				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.95189				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.09549				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.22614				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	99.91679				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.84469				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.21855				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.52276				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 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
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	100.17686				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	100.31082				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	100.90527				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			10.15000	103.24809	10.15000	106.25196			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.00862			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.02647			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.29000	104.82027	12.29000	108.50875			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.02751			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.32000	102.16498	12.32000	102.03230			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	105.74093	10.02000	105.62861			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.02751			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.25874			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	101.20388			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.99300			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.01421			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.01436				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	100.90253				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			9.67500	104.71774	9.67500	104.61026				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	101.07332				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	101.09920				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	101.74832	10.98000	101.63017				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	104.27918	11.00000	104.15787				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	101.13872				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	100.31103				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			12.08000	104.43463	12.08000	104.30157				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	101.22601				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.01409				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.28249			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	101.08291			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	100.76731			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	100.93315			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	100.94486			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	101.00047			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	101.36978			0.00	0	50,000,000
Total CLN395 SPOT									0.00	0	50,000,000
Total For CLN395									0.00	0	50,000,000
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.08686			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	101.38808			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.83725			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.83821				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	101.00047				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	101.13001				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	100.82316				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	100.80403				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	101.84633				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	100.88300				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	101.00666				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	100.18732				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	100.62102				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.67733				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 18/04/2028 Spot Bond			7.01000	41.72606	7.01000	42.30888			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			8.60500	98.83075	8.60500	149.35685			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			8.22000	36.63063	8.22000	161.16580			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			8.22000	37.08407	8.22000	161.53836			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	98.58322			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	98.57111			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	100.62956			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	100.96260			0.00	290,000,000	290,000,000
Total CLNF04 SPOT									0.00	290,000,000	290,000,000
Total For CLNF04									0.00	290,000,000	290,000,000
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.07666			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.00682			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02060			0.00	40,000,000	40,000,000
Total CLNF07 SPOT									0.00	40,000,000	40,000,000
Total For CLNF07									0.00	40,000,000	40,000,000
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.61742			0.00	3,000,000,000	1,500,000,000
Total CLNF08 SPOT									0.00	3,000,000,000	1,500,000,000
Total For CLNF08									0.00	3,000,000,000	1,500,000,000
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01283			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	100.31267			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	100.92136			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	100.98939			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	100.98315			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	100.98933			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	101.01283			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.77541			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.53097			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.94500	107.81688	8.94500	106.34162		611,838,000,000.00		68,400,000	68,400,000
Total COJ02 SPOT								611,838,000,000.00		68,400,000	68,400,000
Total For COJ02								611,838,000,000.00		68,400,000	68,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			8.78500	102.15154	8.78500	102.05560			17,570,000,000,000.00	2,000,000,000	1,830,100,000
Total COJ04 SPOT									17,570,000,000,000.00	2,000,000,000	1,830,100,000
Total For COJ04									17,570,000,000,000.00	2,000,000,000	1,830,100,000
COJ05 On 05/06/2023 Spot Bond			10.31500	112.17428	10.31500	112.05104			6,189,000,000,000.00	600,000,000	300,000,000
Total COJ05 SPOT									6,189,000,000,000.00	600,000,000	300,000,000
Total For COJ05									6,189,000,000,000.00	600,000,000	300,000,000
COJ06 On 09/12/2015 Spot Bond			7.40500	102.90232	7.40500	102.82087			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			9.88500	107.89508	9.88500	107.78198			4,843,650,000,000.00	490,000,000	245,000,000
Total COJ07 SPOT									4,843,650,000,000.00	490,000,000	245,000,000
Total For COJ07									4,843,650,000,000.00	490,000,000	245,000,000
COJG0 On 09/06/2024 Spot Bond			9.93000	103.17203	9.93000	103.06280			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			10.30000	97.01989	10.30000	96.91345			1,030,000,000,000.00	100,000,000	50,000,000
Total COT01 SPOT									1,030,000,000,000.00	100,000,000	50,000,000
Total For COT01									1,030,000,000,000.00	100,000,000	50,000,000
COT02 On 03/04/2028 Spot Bond			10.95000	98.52469	10.95000	98.40996			8,760,000,000,000.00	800,000,000	1,400,000,000
Total COT02 SPOT									8,760,000,000,000.00	800,000,000	1,400,000,000
Total For COT02									8,760,000,000,000.00	800,000,000	1,400,000,000
COT03 On 05/06/2028 Spot Bond			10.95000	91.56550	10.95000	91.45888			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	101.53420			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	11.40405	100.00000	11.29394			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	101.52780			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.93805			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.51750			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	103.28740			0.00	1,200,000,000	600,000,000
Total CPL026 SPOT									0.00	1,200,000,000	600,000,000
Total For CPL026									0.00	1,200,000,000	600,000,000
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	102.08225			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	10.59639	100.00000	10.49408			0.00	0	0
Total CPL02U SPOT									0.00	0	0
Total For CPL02U									0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	13.10871	100.00000	12.98214			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			11.65000	96.80680	11.65000	97.73225			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	18.40367	100.00000	18.22599			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	9.98387	100.00000	9.88747			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	19.15588	100.00000	18.97093			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	100.22042			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.98500	100.33630	7.98500	100.25094		3,034,300,000,000.00		380,000,000	380,000,000
Total DENG44 SPOT								3,034,300,000,000.00		380,000,000	380,000,000
Total For DENG44								3,034,300,000,000.00		380,000,000	380,000,000
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	101.51037			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0

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 25/02/2016 Spot Bond				100.00000	0.00000	101.42682				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	101.25005				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	82.25117	100.00000	81.52967				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	101.22830				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	100.63693				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	100.08416				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	101.30834				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	100.50307				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	101.13616				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	55.59104				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.41500	99.60827	9.41500	99.50817			3,766,000,000,000.00		400,000,000	200,000,000
Total DV2021 SPOT									3,766,000,000,000.00		400,000,000	200,000,000
Total For DV2021									3,766,000,000,000.00		400,000,000	200,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			7.66500	108.19391	7.66500	108.10500			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			9.20000	101.00322	9.20000	100.90452			0.00	0	1,350,000,000
Total DV22 SPOT												0.00	0	1,350,000,000
Total For DV22												0.00	0	1,350,000,000
DV23	On	27/02/2023	Spot Bond			9.58000	106.76850	9.58000	106.65816		25,616,920,000,000.00	2,674,000,000	0	3,642,600,000
Total DV23 SPOT											25,616,920,000,000.00	2,674,000,000	0	3,642,600,000
Total For DV23											25,616,920,000,000.00	2,674,000,000	0	3,642,600,000
DV24	On	18/02/2024	Spot Bond			9.56000	100.56324	9.56000	105.29080		4,588,800,000,000.00	480,000,000	0	480,000,000
Total DV24 SPOT											4,588,800,000,000.00	480,000,000	0	480,000,000
Total For DV24											4,588,800,000,000.00	480,000,000	0	480,000,000
DV29	On	18/02/2029	Spot Bond			9.56500	103.82113	9.56500	108.74969			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	100.97435			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	101.50392			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	101.04922			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	101.09890			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	100.20894			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	100.78711			0.00	0	0
Total DVC013 SPOT												0.00	0	0
Total For DVC013												0.00	0	0
DVF16	On	19/11/2016	Spot Bond				100.00000	0.00000	101.60720			0.00	0	0
Total DVF16 SPOT												0.00	0	0
Total For DVF16												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.56424			0.00	0	20,000,000
Total DVF17 SPOT									0.00	0	20,000,000
Total For DVF17									0.00	0	20,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.26731			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			8.31000	121.15406	8.31000	121.04689			0.00	0	2,400,000,000
Total E170 SPOT									0.00	0	2,400,000,000
Total For E170									0.00	0	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	96.43119			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	101.90856	2.31000	101.84859			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	127.40695	2.05500	127.33545		13,350,513,000,000.00	6,496,600,000	6,496,600,000	
Total EL28 SPOT								13,350,513,000,000.00	6,496,600,000	6,496,600,000	
Total For EL28								13,350,513,000,000.00	6,496,600,000	6,496,600,000	
EL29 On 19/11/2029 Spot Bond			2.05500	114.88657	2.05500	114.82211		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			1.97500	115.76493	1.97500	115.70097		13,775,625,000,000.00	6,975,000,000	6,975,000,000	
Total EL30 SPOT								13,775,625,000,000.00	6,975,000,000	6,975,000,000	
Total For EL30								13,775,625,000,000.00	6,975,000,000	6,975,000,000	
EL31 On 02/06/2031 Spot Bond			2.23000	104.97315	2.23000	104.91214		0.00	0	0	
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL36	On	31/01/2036	Spot Bond			2.29000	102.27930	2.29000	102.21933			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			9.72500	103.61912	9.72500	103.51223		1,435,410,000,000.00	147,600,000	118,800,000	
Total EMM01 SPOT												1,435,410,000,000.00	147,600,000	118,800,000
Total For EMM01												1,435,410,000,000.00	147,600,000	118,800,000
EMM02	On	11/03/2021	Spot Bond			9.62500	109.08561	9.62500	108.97420			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			10.00000	102.95990	10.00000	102.85075		4,000,000,000,000.00	400,000,000	200,000,000	
Total EMM03 SPOT												4,000,000,000,000.00	400,000,000	200,000,000
Total For EMM03												4,000,000,000,000.00	400,000,000	200,000,000
EMM04	On	16/05/2028	Spot Bond			10.20000	94.76869	10.20000	97.64442			0.00	0	0
Total EMM04 SPOT												0.00	0	0
Total For EMM04												0.00	0	0
EMM05	On	17/04/2029	Spot Bond			10.34000	105.73862	10.34000	104.63120			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			10.10000	102.27097	10.10000	101.79209			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	101.65534			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	99.54754			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	101.13309			0.00	0	0
Total EPF003 SPOT												0.00	0	0
Total For EPF003												0.00	0	0
EPF004	On	06/11/2017	Spot Bond				100.00000	0.00000	100.02009			0.00	0	0
Total EPF004 SPOT												0.00	0	0
Total For EPF004												0.00	0	0
EPF005	On	06/11/2016	Spot Bond				100.00000	0.00000	100.01925			0.00	0	0
Total EPF005 SPOT												0.00	0	0
Total For EPF005												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC1: On 05/11/2015 Spot Bond				100.00000	0.00000	100.01838				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1: On 24/08/2015 Spot Bond				100.00000	0.00000	103.23084				0.00	1,440,000,000	720,000,000
Total EPFC15 SPOT										0.00	1,440,000,000	720,000,000
Total For EPFC15										0.00	1,440,000,000	720,000,000
EPFC1: On 23/02/2016 Spot Bond				100.00000	0.00000	101.48586				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	101.59284				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	95.99189				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	99.55636				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			10.31000	99.14042	10.31000	99.03156				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	97.75494				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	99.32721				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.78877				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0

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	99.77528			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	99.81189			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	111.65700	10.00000	111.54000			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.79495			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.78676			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.79658			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.78976			0.00	0	550,000,000
Total ERS17 SPOT									0.00	0	550,000,000
Total For ERS17									0.00	0	550,000,000
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.80780			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	99.81050			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.25000	103.53814	6.25000	103.46751			0.00	0	72,500,000,000
Total ES15 SPOT									0.00	0	72,500,000,000
Total For ES15									0.00	0	72,500,000,000
ES18 On 20/04/2018 Spot Bond			8.14500	105.45705	8.14500	105.36508		343,308,492,000.00		42,149,600	16,040,200,000
Total ES18 SPOT								343,308,492,000.00		42,149,600	16,040,200,000
Total For ES18								343,308,492,000.00		42,149,600	16,040,200,000
ES23 On 25/01/2023 Spot Bond			8.81500	106.82870	8.81500	106.72858		1,119,908,727,000.00		127,045,800	7,616,091,600
Total ES23 SPOT								1,119,908,727,000.00		127,045,800	7,616,091,600
Total For ES23								1,119,908,727,000.00		127,045,800	7,616,091,600

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26	On	02/04/2026	Spot Bond			9.05000	94.70180	9.05000	94.61023			5,157,703,600,000.00	569,912,000	15,606,640,000
Total ES26 SPOT												5,157,703,600,000.00	569,912,000	15,606,640,000
Total For ES26												5,157,703,600,000.00	569,912,000	15,606,640,000
ES33	On	15/09/2033	Spot Bond			9.74500	84.10341	9.70000	84.34142			5,638,267,947,000.00	578,580,600	135,478,000,000
Total ES33 SPOT												5,638,267,947,000.00	578,580,600	135,478,000,000
Total For ES33												5,638,267,947,000.00	578,580,600	135,478,000,000
ES42	On	25/04/2042	Spot Bond			9.77500	90.46002	9.77500	90.36572			22,938,015,000.00	2,346,600	63,982,120,800
Total ES42 SPOT												22,938,015,000.00	2,346,600	63,982,120,800
Total For ES42												22,938,015,000.00	2,346,600	63,982,120,800
EXX01	On	19/05/2017	Spot Bond				100.00000	0.00000	100.65871			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	98.80949			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	101.57882			0.00	0	0
Total FIFB01 SPOT												0.00	0	0
Total For FIFB01												0.00	0	0
FIFB02	On	17/04/2016	Spot Bond				100.00000	0.00000	100.41759			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	100.87780			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	101.67522			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	101.52089			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	101.28454			0.00	0	0
Total FIFC15 SPOT												0.00	0	0
Total For FIFC15												0.00	0	0
FIFC17	On	09/10/2015	Spot Bond				100.00000	0.00000	102.32621			0.00	0	0
Total FIFC17 SPOT												0.00	0	0
Total For FIFC17												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	101.56528				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	101.10972				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	101.03571				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	0.08535	100.00000	0.07943				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	0.08535	100.00000	0.07943				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	10.54153	100.00000	10.43975				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	10.26074	100.00000	10.16167				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	101.10059				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	100.20417				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	101.23010				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.31637				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.63000	97.98445	9.63000	97.88379				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.08083			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	101.08075			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	100.25326			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.29283			0.00	80,000,000	80,000,000
Total FRB11 SPOT									0.00	80,000,000	80,000,000
Total For FRB11									0.00	80,000,000	80,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.51273			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	101.53788			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			10.37500	99.47956	10.37500	100.16603		4,150,000,000,000.00	400,000,000	200,000,000	
Total FRB14 SPOT								4,150,000,000,000.00	400,000,000	200,000,000	
Total For FRB14								4,150,000,000,000.00	400,000,000	200,000,000	
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.57656			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.77566			0.00	700,000,000	700,000,000
Total FRB16 SPOT									0.00	700,000,000	700,000,000
Total For FRB16									0.00	700,000,000	700,000,000
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.78732			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			10.48000	105.85567	10.48000	105.73758		23,957,280,000,000.00	2,286,000,000	1,143,000,000	
Total FRBC21 SPOT								23,957,280,000,000.00	2,286,000,000	1,143,000,000	
Total For FRBC21								23,957,280,000,000.00	2,286,000,000	1,143,000,000	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.27999			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI22 On 31/01/2022 Spot Bond			1.94500	136.28723	1.94500	137.12616				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.01500	127.55295	2.01500	283.54930				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.18000	109.34348	2.18000	116.16451				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			2.88500	97.94289	2.88500	158.63182				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	104.90379	3.14000	197.44113				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			7.22500	106.01552	7.22500	105.93221				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			7.57900	67.87563	7.57900	67.27307				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	43.71721	9.39600	42.80476				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	42.36710	9.64000	41.44220				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	101.82078				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	101.20145				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03932				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.14161			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	100.44138	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	100.44138	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	101.11769			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	101.06467			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	101.33935			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	101.09920			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	100.35458	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC126 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

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 FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC128: On 20/09/2017 Spot Bond				100.00000	0.00000	101.16942			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	101.44321			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	101.40033			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	23.62946	100.09221	23.40114				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	100.99677				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	109.42457				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	101.33825				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	101.65266				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	101.11657				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
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	101.12907				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0

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	101.03053				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	101.04369				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	101.36970				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	101.02518				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	66.87444	13.22500	66.77993				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	100.96588				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	100.96712				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	101.43816				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01160				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	101.17457	3.41000	104.59966				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	101.05603				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.05603				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0

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 21/02/2018 Spot Bond				100.00000	0.00000	103.86695				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	100.86499				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	99.06848				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	100.99430				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	100.97082				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	100.02621				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	101.13863				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	99.91219				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	100.02595				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	100.27641				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	101.30834				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.03381				0.00	4,186,400,000	4,186,400,000
Total FRC184 SPOT										0.00	4,186,400,000	4,186,400,000
Total For FRC184										0.00	4,186,400,000	4,186,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.33086				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	100.95969				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	101.04369				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	101.04369				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	101.05081				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	100.74095				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	100.78193				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	100.76257				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	111.65700	10.00000	111.54000				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	100.58712				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	101.10290				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19(On 09/04/2016 Spot Bond				100.00000	0.00000	100.56869				0.00	3,000,000,000	1,500,000,000
Total FRC196 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRC196										0.00	3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.74390				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	100.54485				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	100.54636				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	100.44589				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	100.40343				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	100.44589				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	100.40174				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	100.02145				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	100.11767	8.75000	100.02352				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	100.90299				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	10.72187	100.00000	10.61834				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.82906	100.00000	9.73416				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	96.07497				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	12.32150	100.00000	12.20253				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.08070				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	28.31142	100.00000	28.03807				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	99.99988				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	10.40673	100.00000	10.30625				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	20.22295	100.00000	20.02769				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	99.99984				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	20.19672	100.00000	20.00172				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	99.99983				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	99.99987				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	100.01619				0.00	1,200,000,000	600,000,000
Total FRC219 SPOT										0.00	1,200,000,000	600,000,000
Total For FRC219										0.00	1,200,000,000	600,000,000
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	100.01202				0.00	0	0
Total FRC220 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 FRC220									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.75500	130.79408	2.75500	130.71085			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	99.92151			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	99.92259			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	99.92259			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	101.76154			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	101.16116			0.00	0	0
Total FRC227 SPOT									0.00	0	0
Total For FRC227									0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.01835			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	100.96202			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	101.09920			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	100.88143			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	100.43386			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.11408			0.00	0	0
Total FRC40 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 FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.34089				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	100.23478				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	115.16057	3.28500	126.69779				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	101.13402				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	106.86325	3.33500	126.32650				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	104.77547	3.31500	126.47486				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	100.99336	2.68500	130.67787				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	103.58063	2.75500	141.62661				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	100.26209				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	100.98935				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12658				0.00	0	0
Total FRC84 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 FRC84									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.31093			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	101.26363			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	101.07207			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	101.07084			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.01477			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	13.70114	100.00000	13.56885			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	60.82179	100.00000	60.23456			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	29.78468	100.00000	29.49712			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	31.93884	100.00000	42.05579			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	12.29790	100.00000	12.17916			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	100.90762			0.00	0	20,000,000
Total FRJ16 SPOT									0.00	0	20,000,000
Total For FRJ16									0.00	0	20,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.37443			0.00	650,000,000	650,000,000
Total FRJ17 SPOT									0.00	650,000,000	650,000,000

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 FRJ17									0.00	650,000,000	650,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.56682			0.00	0	30,000,000
Total FRJ18 SPOT									0.00	0	30,000,000
Total For FRJ18									0.00	0	30,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.25246			0.00	0	40,000,000
Total FRJ19 SPOT									0.00	0	40,000,000
Total For FRJ19									0.00	0	40,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	98.96575			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.01121			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	101.77306			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	84.27812	2.09300	107.19438			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	105.88475	2.41000	114.71920			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	100.31799			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	100.53049	10.38000	100.41858			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	100.53049	10.38000	100.41858			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	80.09300			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.20205			0.00	0	0
Total FRS107 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 FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.55000	103.18220	2.55000	111.95427				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.58000	212.84082	2.58000	213.16069				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.52000	112.60883	2.52000	112.53999				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			2.61000	211.96410	2.61000	212.28057				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.23874				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.26500	115.38824	2.26500	115.32088				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.61000	110.86255	2.61000	110.79372				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	51.84500				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 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
FRS118 On 31/01/2038 Spot Bond			2.71500	108.86604	2.71500	108.79724				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.73000	115.75807	2.73000	208.80418				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.78000	114.09070	2.78000	207.37626				0.00	0	0
Total FRS121 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 FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.19500	101.62698	2.19500	101.56844			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.81000	163.10834	2.81000	206.52523			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			2.99000	90.50480	2.99000	103.76959			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			2.92500	100.38089	2.92500	157.96263			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.44000	83.97777	3.44000	96.13384			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			2.91500	100.45033	2.91500	158.12962			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/11/2015 Spot Bond				100.00000	0.00000	101.63945			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS130 On 31/03/2028 Spot Bond			2.97500	157.04594	2.97500	157.07405			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.32000	192.43929	3.32000	192.95675			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	83.47391			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.37000	84.68376	3.37000	97.27570			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.34000	85.06211	3.34000	97.77010			0.00	0	0
Total FRS135 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 FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.15000	87.72258	3.15000	100.97324				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			2.78500	159.82367	2.78500	160.31924				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	198.63706	3.09000	198.78548				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	126.50704	2.13500	281.22061				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	127.46540	2.02500	283.35437				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	121.34611	2.74500	269.73026				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	102.07727	2.41500	133.36128				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	100.24352				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	137.20155	1.94500	132.93330				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	100.38373				0.00	162,200,000	72,200,000
Total FRS56 SPOT										0.00	162,200,000	72,200,000
Total For FRS56										0.00	162,200,000	72,200,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.66053				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.01446				0.00	0	0
Total FRS62 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 FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.39000	112.16520	2.39000	112.09822				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	32.60825	104.97509	32.27952				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	36.27053	101.07593	35.91698				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	29.40702	100.44759	29.12196				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	34.64258	100.76967	34.30580				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	121.15797	2.10000	121.08925				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	98.99233	2.12500	116.71406				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	98.91566				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	98.73811	2.15500	116.41394				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.69879				0.00	0	0
Total FRS88 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 FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.22500	125.72933	2.22500	354.11263			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	99.91913			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	101.56423			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			7.52500	103.71823	7.52500	103.63498			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			8.11000	104.16632	8.11000	104.07635			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			8.37000	108.40119	8.37000	108.30409			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			8.98000	102.19706	8.98000	102.09953		1,077,600,000,000.00		120,000,000	940,000,000
Total FRX19 SPOT								1,077,600,000,000.00		120,000,000	940,000,000
Total For FRX19								1,077,600,000,000.00		120,000,000	940,000,000
FRX20 On 01/10/2020 Spot Bond			9.23500	101.18622	9.23500	101.08643			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.98000	91.80664	9.98000	91.70951			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			10.06000	105.90557	10.06000	105.79203		2,012,000,000,000.00		200,000,000	100,000,000
Total FRX24 SPOT								2,012,000,000,000.00		200,000,000	100,000,000
Total For FRX24								2,012,000,000,000.00		200,000,000	100,000,000
FRX26 On 01/10/2026 Spot Bond			10.44000	96.15361	10.44000	97.18792			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.73000	93.16381	10.73000	93.05803				0.00	0	3,000,000,000
Total FRX30 SPOT										0.00	0	3,000,000,000
Total For FRX30										0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.85500	94.41631	10.85500	94.30610				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.23500	81.87073	10.23500	81.78147				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	100.88320				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	100.89570				0.00	0	20,000,000
Total FS1A4 SPOT										0.00	0	20,000,000
Total For FS1A4										0.00	0	20,000,000
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.92690				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	100.97685				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.01429				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	101.17641				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	101.54140				0.00	0	8,033,600
Total FS2A3 SPOT										0.00	0	8,033,600
Total For FS2A3										0.00	0	8,033,600
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41344				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.59965				0.00	0	0
Total FS2A5 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 FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.66437			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	101.71829			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	101.95549			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	62.61807	100.00000	62.01349			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	10.50557	100.00000	10.40414			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	1.76254	100.00000	1.74552			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	0.29571	100.00000	0.29285			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	9.74462	100.00000	9.65054			0.00	0	0
Total FS4A1U 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 FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.63488	100.00000	1.61909				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	0.27429	100.00000	0.27164				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	100.53268				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.46000	103.17498	9.46000	103.07081				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	102.22488				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	101.52131				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	101.54143				0.00	0	0
Total GH31A3 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 GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.67217				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	101.83296				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	101.93340				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	101.56158				0.00	0	0
Total GPT33 SPOT										0.00	0	0
Total For GPT33										0.00	0	0
GPT34 On 11/11/2015 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.22981	100.00000	11.12139				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	23.19168	100.00000	22.96776				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	12.75143	100.00000	12.62831				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	8.39830	100.00000	10.44067				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	100.22383				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	100.23228				0.00	0	1,450,000,000
Total GRH1A3 SPOT										0.00	0	1,450,000,000
Total For GRH1A3										0.00	0	1,450,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.24276				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	100.25728				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	100.20759				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	100.45970				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	101.73443				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	101.18578				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	101.71769				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	100.90402				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	101.26056				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	100.11693				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	11.79059	100.00000	11.67675				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	101.10122				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	100.08561				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	100.08655				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	101.63256				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	100.79863				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	9.52212	100.00000	9.35391				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	9.52212	100.00000	9.35391				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	10.10118	100.00000	9.92275				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	10.10118	100.00000	9.92275				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	10.88200	100.00000	10.69184				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	10.84570	100.00000	10.65412				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	11.75567	100.00000	11.54800				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	100.43571			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	100.53720			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	99.92716			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	111.65700	10.00000	111.54000			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			9.34000	100.60122	9.34000	100.49980			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	101.93394			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	101.81539			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			8.55500	105.04270	8.55500	104.94710		2,338,081,500,000.00	273,300,000	2,108,900,000	
Total HWAY20 SPOT								2,338,081,500,000.00	273,300,000	2,108,900,000	
Total For HWAY20								2,338,081,500,000.00	273,300,000	2,108,900,000	
HWAY2 On 07/12/2023 Spot Bond			1.90500	128.52077	1.90500	285.70417		308,610,000,000.00	162,000,000	3,759,900,000	
Total HWAY23 SPOT								308,610,000,000.00	162,000,000	3,759,900,000	
Total For HWAY23								308,610,000,000.00	162,000,000	3,759,900,000	
HWAY2 On 07/12/2024 Spot Bond			1.88500	131.74691	1.88500	292.87656		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			9.69500	96.44218	9.69500	96.34299		4,503,327,500,000.00	464,500,000	2,174,500,000	
Total HWAY34 SPOT								4,503,327,500,000.00	464,500,000	2,174,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34									4,503,327,500,000.00	464,500,000	2,174,500,000
HWAY3 On 31/07/2035 Spot Bond			9.73500	96.03479	9.73500	95.93562			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	36.28202	100.00000	35.93172			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	87.37446	100.00000	86.55788			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	40.00850	100.00000	39.62223			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	40.07556	100.00000	39.68863			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	111.65700	10.00000	111.54000			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	123.06934	1.51500	123.00746			11,806,990,395,000.00	7,793,393,000	41,432,066,000
Total I2025 SPOT									11,806,990,395,000.00	7,793,393,000	41,432,066,000
Total For I2025									11,806,990,395,000.00	7,793,393,000	41,432,066,000
I2033 On 28/02/2033 Spot Bond			1.82000	101.94303	1.82000	102.18128			591,136,000.00	324,800	42,000,000,000
Total I2033 SPOT									591,136,000.00	324,800	42,000,000,000
Total For I2033									591,136,000.00	324,800	42,000,000,000
I2038 On 31/01/2038 Spot Bond			1.79000	128.05147	1.79000	127.98326			59,281,425,134,000.00	33,118,114,600	128,287,708,200
Total I2038 SPOT									59,281,425,134,000.00	33,118,114,600	128,287,708,200
Total For I2038									59,281,425,134,000.00	33,118,114,600	128,287,708,200
I2046 On 31/03/2046 Spot Bond			1.91500	127.21880	1.91500	127.14919			2,319,175,687,000.00	1,211,057,800	86,588,486,500
Total I2046 SPOT									2,319,175,687,000.00	1,211,057,800	86,588,486,500
Total For I2046									2,319,175,687,000.00	1,211,057,800	86,588,486,500
I2050 On 31/12/2050 Spot Bond			1.90500	136.18795	1.90500	136.11372			1,934,588,841,000.00	1,015,532,200	55,693,980,100
Total I2050 SPOT									1,934,588,841,000.00	1,015,532,200	55,693,980,100
Total For I2050									1,934,588,841,000.00	1,015,532,200	55,693,980,100
IBL21 On 15/03/2016 Spot Bond			8.36500	104.48696	8.36500	104.39394			3,273,224,500,000.00	391,300,000	195,650,000
Total IBL21 SPOT									3,273,224,500,000.00	391,300,000	195,650,000

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 IBL21										3,273,224,500,000.00	391,300,000	195,650,000
IBL22 On 15/03/2018 Spot Bond			8.21000	108.11495	8.21000	108.02044				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.18500	99.92493	8.18500	103.96133				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	100.08414				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	100.24545	1.52500	132.89040				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	104.51950	2.01500	136.55787				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	101.27571				0.00	0	10,000,000
Total IBL38 SPOT										0.00	0	10,000,000
Total For IBL38										0.00	0	10,000,000
IBL39 On 02/04/2018 Spot Bond			8.33000	104.13184	8.33000	104.03901				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	101.70020				0.00	5,600,000,000	2,800,000,000
Total IBL42 SPOT										0.00	5,600,000,000	2,800,000,000
Total For IBL42										0.00	5,600,000,000	2,800,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	99.84720				0.00	1,057,800,000	528,900,000
Total IBL43 SPOT										0.00	1,057,800,000	528,900,000
Total For IBL43										0.00	1,057,800,000	528,900,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.65700	10.00000	111.54000				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.96000	98.36351	8.96000	98.26933				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			9.40000	92.87984	9.40000	92.78715				0.00	0	2,340,000,000
Total IBL46 SPOT										0.00	0	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									0.00	0	2,340,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.97780			0.00	0	10,000,000
Total IBL48 SPOT									0.00	0	10,000,000
Total For IBL48									0.00	0	10,000,000
IBL49 On 02/04/2018 Spot Bond			8.94000	98.90494	8.94000	98.81045			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			9.45000	98.85344	9.45000	98.75428			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	100.06812			0.00	0	10,000,000
Total IBL52 SPOT									0.00	0	10,000,000
Total For IBL52									0.00	0	10,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.22833			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			7.81000	99.69923	7.81000	99.61624			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			8.74000	98.62028	8.74000	98.52862			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	100.15657			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	99.88932			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.98000	100.70588	7.98000	100.61884			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			8.70000	101.36774	8.70000	105.86657			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			9.78000	102.53732	9.78000	107.54319			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	100.74074				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	100.28095				0.00	0	20,000,000
Total IBL62 SPOT										0.00	0	20,000,000
Total For IBL62										0.00	0	20,000,000
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.09224				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	100.18698				0.00	1,000,000,000	500,000,000
Total IBL64 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL64										0.00	1,000,000,000	500,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.19055				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	101.14080				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	130.87109	2.74500	130.78795				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	100.78762				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	16.34578	100.00000	16.06015				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	0.01099	100.00000	0.01089				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	100.34283				0.00	0	30,000,000
Total IDCG01 SPOT										0.00	0	30,000,000
Total For IDCG01										0.00	0	30,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.29819				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			9.42500	98.12783	9.42500	98.02912				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	101.51872				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	101.44161				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			10.05000	99.04800	10.05000	98.94249				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	100.14772	5.00000	100.09398				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	101.55012	5.00000	101.49533				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	101.62745	4.00000	101.58371				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	101.26316	4.00000	101.21934				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	61.90757	100.00000	61.30986				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	61.78329	100.00000	61.18677				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	61.78329	100.00000	61.18677				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	106.51058	9.20000	106.40593				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	99.77161			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	8.39532	100.00000	8.31426			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	99.87276			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	21.85431	100.00000	21.64331			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	19.59552	100.00000	22.50173			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	1.76959	100.00000	1.75609			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	9.44051	100.00000	9.34937			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	11.36932	100.00000	11.25954			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	11.40516	100.00000	11.29505			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.04317	100.00000	8.96338			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	41.84060	100.00000	41.43663		100,000,000,000,000.00	1,000,000,000	500,000,000	
Total IN290U SPOT								10,000,000,000,000.00	1,000,000,000	500,000,000	
Total For IN290U								10,000,000,000,000.00	1,000,000,000	500,000,000	
IN294U On 13/08/2015 Spot Bond			100.00000	99.45504	100.00000	98.38275			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	97.85523	100.00000	96.81698			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	12.27508	100.00000	12.11379			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	87.49922	100.00000	85.13438			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	87.58749	100.00000	85.22025			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	87.57672	100.00000	85.20978			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	78.94737	100.00000	75.75758			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	85.79822	100.00000	85.01646			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	96.30607	100.00000	95.30026			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	85.28037	100.00000	84.49074			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	99.63899	100.00000	98.22064		580,000,000,000,000.00	5,800,000,000	2,900,000,000	
Total IN546U SPOT								580,000,000,000,000.00	5,800,000,000	2,900,000,000	
Total For IN546U								580,000,000,000,000.00	5,800,000,000	2,900,000,000	
IN700U On 18/08/2015 Spot Bond			100.00000	98.11828	100.00000	97.07447		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	100.00000	6.45000	99.87645		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	99.87645	6.45000	99.75321				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	99.49625	6.60000	99.37110				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	98.84835	6.75000	98.72202				0.00	0	0
Total INA543 SPOT										0.00	0	0
Total For INA543										0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.75000	98.72202	6.75000	98.59602				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	98.59602	6.75000	98.47034				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	80.04386	100.00000	0.00000				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			10.93697	102.05441	10.93697	101.68582				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			10.93697	101.28805	10.93697	101.16257				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	101.08806				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	101.06728				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	102.29803	6.50000	102.22654				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	101.08686				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	101.06082				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	100.45695				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	111.65700	10.00000	111.54000				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	101.04299				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	105.13064				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	99.37820				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	99.24592				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	85.48009	100.00000	84.68677				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	100.81087				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	100.34616				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	101.67123				0.00	0	575,000,000
Total INGR06 SPOT										0.00	0	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	0	575,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.86238				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	85.08159	100.00000	84.29561				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	111.65700	10.00000	111.54000				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	100.50938				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	100.51612				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.87500	102.74942	8.87500	102.65195				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	100.75235				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	100.77044				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	100.78252				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	100.45329				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	100.47700				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	100.46269				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	100.16508			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			9.77500	100.33028	9.77500	100.22626			0.00	0	2,078,150,000
Total IPL10 SPOT									0.00	0	2,078,150,000
Total For IPL10									0.00	0	2,078,150,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.04979			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			8.90000	105.26793	8.90000	105.16835			0.00	0	1,350,000,000
Total IPL6 SPOT									0.00	0	1,350,000,000
Total For IPL6									0.00	0	1,350,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.65778			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	100.58779			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	100.96977			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	102.34240			0.00	1,800,000,000	900,000,000
Total IV015 SPOT									0.00	1,800,000,000	900,000,000
Total For IV015									0.00	1,800,000,000	900,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.45404			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	100.40625	2.69500	130.85307			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.47500	149.19290	3.47500	154.04631			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	100.83826			0.00	400,000,000	200,000,000
Total IV022 SPOT									0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV022										0.00	400,000,000	200,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.57457				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	100.45147				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	101.31569				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.86556				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	102.85010	3.51500	110.62596				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	102.76435	3.51500	110.62596				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	101.41038				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	99.44554				0.00	1,718,880,000	859,440,000
Total IV032 SPOT										0.00	1,718,880,000	859,440,000
Total For IV032										0.00	1,718,880,000	859,440,000
IV057U On 14/07/2018 Spot Bond			100.00000	9.93220	100.00000	9.75864				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			10.50000	111.28709	10.50000	111.16336				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	101.96706				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			3.57500	147.64265	3.57500	147.53544				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	99.45504	100.00000	98.38275				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	97.59358	100.00000	96.56085				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	99.45504	100.00000	98.38275				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	99.84121	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			6.45000	99.59521	6.45000	98.64038				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.60000	99.46046	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			6.60000	99.33541	6.60000	99.21066				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	98.93878	6.75000	98.81222				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	98.81222	6.75000	98.68599				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	98.68599	6.75000	98.56008				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	98.56008	6.75000	98.43449				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	0.00000				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	111.65700	10.00000	111.54000				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	100.34602				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	100.62751				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	101.53503				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	101.71613				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	101.39145				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	100.51030				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	100.51368				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	100.52044				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	100.49003				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	100.36042				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	100.19546				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	101.02739				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	99.80385				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	101.39722				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	101.38327				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	100.74471				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	100.29414				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	100.95422				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	100.79221				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	100.81279				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	100.81278				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			9.30000	100.61132	9.30000	100.51197				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	13.58587	100.00000	13.46665				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	11.77111	100.00000	11.65746				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			9.44500	100.02282	9.44500	99.92254				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	100.19891				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	99.86327				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	101.02863				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	105.69795				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	100.28276				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	101.20766				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			7.09500	102.21016	7.09500	102.13192				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.02099				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	101.71781				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	101.41809				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	100.08942				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	99.92218				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	99.91431				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	101.32091				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	100.92337				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	100.18940				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	100.74366				0.00	300,000,000	720,000,000
Total IVC058 SPOT										0.00	300,000,000	720,000,000
Total For IVC058										0.00	300,000,000	720,000,000
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.19623				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	100.15576				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	100.81247				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	100.18172				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	100.17958				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	100.33910				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	62.46637	100.00000	61.86326				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	101.28142				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	101.30727				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	101.17907				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	101.32005				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	82.02247	100.00000	81.29176				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	103.79523				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	100.10546				0.00	0	4,070,000,000
Total KSB008 SPOT										0.00	0	4,070,000,000
Total For KSB008										0.00	0	4,070,000,000
KSB009 On 05/08/2020 Spot Bond			100.00000	12.02187	100.00000	11.81180				0.00	0	80,000,000,000
Total KSB009 SPOT										0.00	0	80,000,000,000
Total For KSB009										0.00	0	80,000,000,000
KW01 On 31/10/2027 Spot Bond			8.60000	140.35801	8.60000	140.22961				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	100.86924			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	101.12738			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	101.31911			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	100.93426			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	100.52981			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			10.40000	99.28290	10.40000	99.17355			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	104.47121	9.71000	104.36181			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	100.15063			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			8.93000	97.69084	8.93000	97.59658			0.00	0	3,260,000,000
Total LGL02 SPOT									0.00	0	3,260,000,000
Total For LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.06000	99.42180	9.06000	99.32557			0.00	0	700,000,000
Total LGL03 SPOT									0.00	0	700,000,000
Total For LGL03									0.00	0	700,000,000
LGL04 On 14/08/2020 Spot Bond			10.07000	96.43330	10.07000	96.32866		805,600,000,000.00		80,000,000	620,000,000
Total LGL04 SPOT								805,600,000,000.00		80,000,000	620,000,000
Total For LGL04								805,600,000,000.00		80,000,000	620,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.31549			0.00	0	0
Total LGL05 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 LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.60466				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			8.11500	102.52355	8.11500	102.43490				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.74818				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	102.20339				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	101.68591				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	101.77944				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	101.90851				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	99.88178				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	100.99646				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	99.93013				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	99.39599				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	98.89090				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	98.24039				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	102.89313				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	102.91458				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	100.34499				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	100.38203				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.01693				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	99.49319				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	98.93121				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	100.76472				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.43607				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	100.83035				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	101.26553				0.00	0	10,000,000
Total MBF035 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 MBF035										0.00	0	10,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.76508				0.00	0	10,000,000
Total MBF037 SPOT										0.00	0	10,000,000
Total For MBF037										0.00	0	10,000,000
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.46544				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	99.99992				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	99.99995				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	101.13439				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	100.45528				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	100.49586				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	100.15839				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	57.80141	100.00000	57.24334				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	28.70195	100.00000	28.42484				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	20.50993	100.00000	20.31191				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	20.59132	100.00000	20.39252			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	19.75955	100.00000	22.65788			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	25.83567	100.00000	25.58623			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	100.18692			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.96000	103.09616	8.96000	102.99745		736,960,000,000.00	82,250,000	622,250,000	
Total MBSA01 SPOT								736,960,000,000.00	82,250,000	622,250,000	
Total For MBSA01								736,960,000,000.00	82,250,000	622,250,000	
MBSA0 On 15/04/2019 Spot Bond			8.98000	102.61801	8.98000	102.51954		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	102.49710		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	100.61015		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	100.63895		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			8.14500	103.46546	8.14500	103.37523		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			8.95000	102.04449	8.95000	101.94743		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			9.70000	102.44021	9.70000	102.33479		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	100.88943			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	100.92066			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			9.75000	103.11695	9.75000	103.00905			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			7.26500	103.52877	7.26500	103.44698			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIL02 On 31/05/2017 Spot Bond			9.07000	101.24050	9.07000	101.14241			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	100.44012			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	100.49021			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	77.08557	100.00000	75.85712			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	101.05241			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			9.57500	107.22026	9.57500	105.98035			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.78391			0.00	300,000,000	150,000,000
Total MMIG03 SPOT									0.00	300,000,000	150,000,000
Total For MMIG03									0.00	300,000,000	150,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	38.08543	100.00000	37.71772			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			8.77000	101.18149	8.77000	101.08663				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.76000	103.15900	8.76000	103.06291				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.54763	100.89771	6.48391				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	6.63305	100.61875	6.56866				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	101.10652				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	101.18591				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	101.20177			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	101.37446			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	101.51828			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.03693	100.00000	11.92072			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	12.88690	100.00000	12.76249			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			9.88000	93.59608	9.88000	93.49802			0.00	0	1,000,000,000
Total NAM01 SPOT									0.00	0	1,000,000,000
Total For NAM01									0.00	0	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			9.52500	101.37563	9.52500	101.27259			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.89000	99.42989	7.89000	99.34629			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			9.43000	99.70473	9.43000	99.60491		3,300,500,000,000.00		350,000,000	250,000,000
Total NBK11A SPOT								3,300,500,000,000.00		350,000,000	250,000,000
Total For NBK11A								3,300,500,000,000.00		350,000,000	250,000,000
NBK12 On 19/03/2021 Spot Bond			9.02500	105.21398	9.02500	105.11308			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.48000	105.26368	9.48000	105.15776			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.38637			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			9.38500	100.73237	9.38500	100.65031			1,595,450,000,000.00	170,000,000	340,000,000
Total NBK14A SPOT									1,595,450,000,000.00	170,000,000	340,000,000
Total For NBK14A									1,595,450,000,000.00	170,000,000	340,000,000
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.42084			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			9.62500	96.03353	9.62500	95.93328			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	102.47067			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			10.20000	95.41855	10.20000	95.31371			0.00	0	3,500,000,000
Total NBK16A SPOT									0.00	0	3,500,000,000
Total For NBK16A									0.00	0	3,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.35682			0.00	0	10,000,000
Total NBK16B SPOT									0.00	0	10,000,000
Total For NBK16B									0.00	0	10,000,000
NBK17, On 22/04/2026 Spot Bond			10.38000	100.24829	10.38000	100.13748			5,738,583,000,000.00	552,850,000	1,052,850,000
Total NBK17A SPOT									5,738,583,000,000.00	552,850,000	1,052,850,000
Total For NBK17A									5,738,583,000,000.00	552,850,000	1,052,850,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.43378			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			9.38000	101.31534	9.38000	101.21389			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	100.68198			0.00	0	20,000,000
Total NBK18B SPOT									0.00	0	20,000,000
Total For NBK18B									0.00	0	20,000,000
NBK19, On 01/06/2022 Spot Bond			9.77500	101.18304	9.77500	101.07755			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	100.36349			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			10.45000	101.40370	10.45000	101.29088				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.84680				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			10.65000	106.26610	10.65000	100.34612				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	99.91875				0.00	600,000,000	300,000,000
Total NBK21B SPOT										0.00	600,000,000	300,000,000
Total For NBK21B										0.00	600,000,000	300,000,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.90313				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	99.90042				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	99.91926				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	99.89282				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.33684				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.36121				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			7.01500	104.57157	7.01500	104.49179				0.00	0	2,180,000,000
Total NBK2A SPOT										0.00	0	2,180,000,000
Total For NBK2A										0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.34477				0.00	168,800,000	42,200,000
Total NBK2B SPOT										0.00	168,800,000	42,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK2B									0.00	168,800,000	42,200,000
NBK3A On 09/09/2019 Spot Bond			9.03000	112.68634	9.03000	112.57821			3,655,344,000,000.00	404,800,000	3,464,800,000
Total NBK3A SPOT									3,655,344,000,000.00	404,800,000	3,464,800,000
Total For NBK3A									3,655,344,000,000.00	404,800,000	3,464,800,000
NBK4 On 28/10/2024 Spot Bond			10.77500	38.95175	10.77500	38.90810			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	100.38690			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBK9A On 23/03/2016 Spot Bond			7.93500	104.41160	7.93500	104.32333			6,090,509,250,000.00	767,550,000	425,850,000
Total NBK9A SPOT									6,090,509,250,000.00	767,550,000	425,850,000
Total For NBK9A									6,090,509,250,000.00	767,550,000	425,850,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.90157			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	97.87493			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	101.36908			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	100.24299			0.00	120,000,000	120,000,000
Total NCLN64 SPOT									0.00	120,000,000	120,000,000
Total For NCLN64									0.00	120,000,000	120,000,000
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.19904			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	94.38226			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	99.78835			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	100.96124			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	100.95712			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	101.20745			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	100.88065			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	100.86194			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	100.86132			0.00	200,000,000	200,000,000
Total NCLN80 SPOT									0.00	200,000,000	200,000,000
Total For NCLN80									0.00	200,000,000	200,000,000
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.14493			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	100.99430			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.94500	105.07421	9.94500	108.10693			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	100.98812			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.98000	103.88425	9.98000	106.97523			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	100.99430			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	100.89290				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	100.99344				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.00418				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.01653				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	101.37873				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	100.60017				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	100.68814				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.61500	104.46362	7.61500	104.37717				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.27562				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	100.43285				0.00	240,000,000	240,000,000
Total NED14 SPOT										0.00	240,000,000	240,000,000
Total For NED14										0.00	240,000,000	240,000,000
NED15 On 08/04/2024 Spot Bond			10.16000	102.50481	10.16000	104.42904				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	99.33241				0.00	240,000,000	240,000,000
Total NED16 SPOT										0.00	240,000,000	240,000,000

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 NED16									0.00	240,000,000	240,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	102.60367			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	100.50107			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	100.96567			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.30000	102.64774	11.30000	101.09750		6,085,615,000,000.00		538,550,000	2,038,550,000
Total NED20 SPOT								6,085,615,000,000.00		538,550,000	2,038,550,000
Total For NED20								6,085,615,000,000.00		538,550,000	2,038,550,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.56775			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	118.82850	9.44500	118.70936			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	101.72097			0.00	0	0
Total NHM001 SPOT									0.00	0	0
Total For NHM001									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.65700	10.00000	111.54000			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	173.41203	2.03500	173.31489			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	100.28394	2.37500	114.23927			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	189.10606	3.45000	188.99474			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	110.56526	2.76500	110.49481				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			3.06500	153.15328	3.06500	145.17590				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			2.97500	157.18222	2.97500	157.07405				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			8.80000	102.61809	8.80000	102.52208				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			9.43000	105.96411	9.43000	106.01757				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	101.67316				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	101.47436				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	101.52698				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	101.49543				0.00	0	30,000,000
Total NQ1A18 SPOT										0.00	0	30,000,000
Total For NQ1A18										0.00	0	30,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.58796				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			9.63000	105.99205	9.63000	107.18820				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	101.55852				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	101.53749			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	101.67828			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			9.83000	106.02008	9.83000	106.06601			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	101.57955			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	101.59007			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	101.76865			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	101.97874			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	101.85063			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	101.62161			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			8.75000	112.23457	8.75000	112.12957		1,750,000,000,000.00		200,000,000	789,000,000
Total NRA018 SPOT								1,750,000,000,000.00		200,000,000	789,000,000
Total For NRA018								1,750,000,000,000.00		200,000,000	789,000,000
NRA02 On 31/10/2022 Spot Bond			9.47500	117.67051	9.47500	117.55217		4,737,500,000,000.00		500,000,000	850,000,000
Total NRA022 SPOT								4,737,500,000,000.00		500,000,000	850,000,000
Total For NRA022								4,737,500,000,000.00		500,000,000	850,000,000
NRA02 On 31/05/2023 Spot Bond			1.93000	178.36386	1.93000	178.26597		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			10.35000	115.93543	10.35000	115.80764			9,315,000,000,000.00	900,000,000	2,970,000,000
Total NRA028 SPOT									9,315,000,000,000.00	900,000,000	2,970,000,000
Total For NRA028									9,315,000,000,000.00	900,000,000	2,970,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.35845			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.98828			0.00	700,000,000	350,000,000
Total NTC16 SPOT									0.00	700,000,000	350,000,000
Total For NTC16									0.00	700,000,000	350,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.31065			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	101.35328			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	100.24799			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.71813			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.14214			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	19.60975	100.00000	19.42042			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	85.55584	100.00000	84.77271			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			7.10500	102.91741	7.10500	102.83852			0.00	0	1,300,000,000
Total OML01 SPOT									0.00	0	1,300,000,000
Total For OML01									0.00	0	1,300,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	101.60758			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			9.95000	97.73219	9.95000	99.39787			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	101.30573			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			10.10500	101.73573	10.10500	102.46960			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.66000	101.80985	10.66000	102.34479			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.20000	102.54928	11.20000	102.75009		8,960,000,000,000.00	800,000,000	1,400,000,000	
Total OML07 SPOT								8,960,000,000,000.00	800,000,000	1,400,000,000	
Total For OML07								8,960,000,000,000.00	800,000,000	1,400,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.58441	100.00000	52.07671			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	100.62000			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	111.65700	10.00000	111.54000			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	103.12753			0.00	800,000,000	400,000,000
Total PMM16 SPOT									0.00	800,000,000	400,000,000
Total For PMM16									0.00	800,000,000	400,000,000
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.20108			0.00	600,000,000	300,000,000
Total PMM17 SPOT									0.00	600,000,000	300,000,000
Total For PMM17									0.00	600,000,000	300,000,000
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.05816			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	99.87523			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	100.86610				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	100.22774				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	100.32461				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			9.67500	103.04500	9.67500	101.81594				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	100.23017				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	100.23282				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	100.23869				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	100.26393				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	100.26980				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	100.16285				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			8.02000	44.27735	8.02000	44.23931				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			6.11500	106.12770	6.11500	106.05704				0.00	0	76,452,000,000
Total R158 SPOT										0.00	0	76,452,000,000
Total For R158										0.00	0	76,452,000,000
R158P On 15/09/2015 Spot Bond			6.76500	99.35548	6.76500	99.28235				0.00	0	0
Total R158P SPOT										0.00	0	0
Total For R158P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.86500	112.33490	6.86500	112.25251			606,446,322,715,000.00	234,005,291,000	172,399,581,800	
Total R159 SPOT									16,446,322,715,000.00	234,005,291,000	172,399,581,800	
Total For R159									16,446,322,715,000.00	234,005,291,000	172,399,581,800	
R159P On 15/09/2016 Spot Bond			6.69500	93.04219	6.69500	92.97562			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			8.26000	117.74809	8.20000	118.13027			628,097,200,128,000.00	1,892,021,452,800	1,731,338,370,600	
Total R186 SPOT									18,097,200,128,000.00	892,021,452,800	731,338,370,600	
Total For R186									18,097,200,128,000.00	892,021,452,800	731,338,370,600	
R187P On 21/12/2026 Spot Bond			7.94000	41.28831	7.94000	41.25319			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			7.86000	38.56047	7.86000	38.52799			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	293.44796	1.52500	293.29980			10,594,433,792,500.00	6,947,169,700	22,875,734,100	
Total R197 SPOT									10,594,433,792,500.00	6,947,169,700	22,875,734,100	
Total For R197									10,594,433,792,500.00	6,947,169,700	22,875,734,100	
R202 On 07/12/2033 Spot Bond			1.78000	238.48100	1.78000	238.35401			83,205,648,058,000.00	46,744,746,100	226,399,430,100	
Total R202 SPOT									13,205,648,058,000.00	46,744,746,100	226,399,430,100	
Total For R202									13,205,648,058,000.00	46,744,746,100	226,399,430,100	
R2023 On 28/02/2023 Spot Bond			8.13500	101.30480	8.08000	101.51979			225,984,470,509,000.00	150,704,913,400	447,365,016,300	
Total R2023 SPOT									15,984,470,509,000.00	150,704,913,400	447,365,016,300	
Total For R2023									15,984,470,509,000.00	150,704,913,400	447,365,016,300	
R203 On 15/09/2017 Spot Bond			7.27000	105.20212	7.21000	105.23731			583,977,010,402,000.00	905,636,452,600	1,823,269,549,700	
Total R203 SPOT									13,977,010,402,000.00	905,636,452,600	1,823,269,549,700	
Total For R203									13,977,010,402,000.00	905,636,452,600	1,823,269,549,700	
R2030 On 31/01/2030 Spot Bond			8.59000	95.39979	8.59000	95.31261			416,276,663,952,000.00	48,460,612,800	585,701,235,700	
Total R2030 SPOT									16,276,663,952,000.00	48,460,612,800	585,701,235,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									16,276,663,952,000.00	48,460,612,800	585,701,235,700
R2032 On 31/03/2032 Spot Bond			8.68000	99.23169	8.68000	99.13959			978,431,816,704,000.00	227,929,932,800	464,287,700,000
Total R2032 SPOT									978,431,816,704,000.00	227,929,932,800	464,287,700,000
Total For R2032									16,276,663,952,000.00	48,460,612,800	585,701,235,700
R2035 On 28/02/2035 Spot Bond			8.77500	103.37185	8.77500	104.77509			326,430,000,000,000.00	37,200,000,000	63,912,800,000
Total R2035 SPOT									326,430,000,000,000.00	37,200,000,000	63,912,800,000
Total For R2035									16,430,000,000,000.00	37,200,000,000	63,912,800,000
R2037 On 31/01/2037 Spot Bond			8.81000	97.28293	8.81000	97.19180			326,808,118,386,000.00	150,602,510,600	468,126,305,800
Total R2037 SPOT									326,808,118,386,000.00	150,602,510,600	468,126,305,800
Total For R2037									16,430,000,000,000.00	37,200,000,000	63,912,800,000
R204 On 21/12/2018 Spot Bond			7.59500	102.28148	7.53000	102.39011			981,290,539,631,500.00	129,202,177,700	525,209,373,000
Total R204 SPOT									981,290,539,631,500.00	129,202,177,700	525,209,373,000
Total For R204									11,290,539,631,500.00	129,202,177,700	525,209,373,000
R2044 On 31/01/2044 Spot Bond			8.86500	99.06879	8.86500	98.97543			481,441,027,355,000.00	167,111,227,000	337,510,900,000
Total R2044 SPOT									481,441,027,355,000.00	167,111,227,000	337,510,900,000
Total For R2044									11,441,027,355,000.00	167,111,227,000	337,510,900,000
R2048 On 28/02/2048 Spot Bond			8.86000	102.72252	8.86000	102.62577			686,214,049,016,000.00	77,450,795,600	508,410,717,700
Total R2048 SPOT									686,214,049,016,000.00	77,450,795,600	508,410,717,700
Total For R2048									16,214,049,016,000.00	77,450,795,600	508,410,717,700
R207 On 15/01/2020 Spot Bond			7.80500	98.47916	7.75000	98.59799			330,157,207,088,000.00	682,915,721,600	641,294,777,600
Total R207 SPOT									330,157,207,088,000.00	682,915,721,600	641,294,777,600
Total For R207									10,157,207,088,000.00	682,915,721,600	641,294,777,600
R208 On 31/03/2021 Spot Bond			7.93000	97.15882	7.87500	97.31524			478,705,984,978,000.00	60,366,454,600	478,678,800,000
Total R208 SPOT									478,705,984,978,000.00	60,366,454,600	478,678,800,000
Total For R208									18,705,984,978,000.00	60,366,454,600	478,678,800,000
R209 On 31/03/2036 Spot Bond			8.79000	78.25768	8.74500	78.53133			385,882,382,000,000.00	157,665,800,000	670,522,452,800
Total R209 SPOT									385,882,382,000,000.00	157,665,800,000	670,522,452,800
Total For R209									15,882,382,000,000.00	157,665,800,000	670,522,452,800
R210 On 31/03/2028 Spot Bond			1.57500	182.56646	1.57500	182.47327			2,942,178,750,000.00	1,868,050,000	46,307,977,000
Total R210 SPOT									2,942,178,750,000.00	1,868,050,000	46,307,977,000
Total For R210									2,942,178,750,000.00	1,868,050,000	46,307,977,000
R211 On 31/01/2017 Spot Bond			0.82500	134.30758	0.82500	134.25005			39,291,285,000.00	47,625,800	40,215,335,200
Total R211 SPOT									39,291,285,000.00	47,625,800	40,215,335,200
Total For R211									39,291,285,000.00	47,625,800	40,215,335,200
R212 On 31/01/2022 Spot Bond			1.44500	141.33430	1.44500	141.26428			57,884,243,066,500.00	40,058,299,700	141,354,264,500
Total R212 SPOT									57,884,243,066,500.00	40,058,299,700	141,354,264,500

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									17,884,243,066,500.00	40,058,299,700	141,354,264,500
R213 On 28/02/2031 Spot Bond			8.67000	88.99525	8.61500	89.33236			814,501,020,648,000.00	93,944,754,400	466,507,000,000
Total R213 SPOT									14,501,020,648,000.00	93,944,754,400	466,507,000,000
Total For R213									14,501,020,648,000.00	93,944,754,400	466,507,000,000
R214 On 28/02/2041 Spot Bond			8.78500	79.77024	8.78500	79.69574			337,075,899,370,000.00	38,369,482,000	677,331,000,000
Total R214 SPOT									17,075,899,370,000.00	38,369,482,000	677,331,000,000
Total For R214									17,075,899,370,000.00	38,369,482,000	677,331,000,000
R228C On 15/09/2015 Spot Bond			6.76500	99.35548	6.76500	99.28235			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.68500	96.16232	6.68500	96.09361			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			6.69500	93.04219	6.69500	92.97562			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.70500	97.63258	6.70500	97.56259			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.68500	94.49775	6.68500	94.42986			0.00	0	0
Total R329C SPOT									0.00	0	0
Total For R329C									0.00	0	0
R330C On 21/12/2016 Spot Bond			6.74500	91.36912	6.74500	91.30290			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			7.18500	87.69172	7.18500	87.62409			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			7.23500	84.55426	7.23500	84.48861			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			7.53500	80.92971	7.53500	80.86432			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			7.51500	78.04192	7.51500	77.97903			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			7.49500	75.27169	7.49500	75.21118				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			7.48500	72.58328	7.48500	72.52501				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			7.71000	69.23155	7.71000	69.17433				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			7.69000	66.73059	7.69000	66.67558				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			7.79500	63.88023	7.79500	63.82687				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			7.76500	61.59693	7.76500	61.54567				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			7.73500	59.41241	7.73500	59.36316				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			7.70500	57.32194	7.70500	57.27460				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			7.66500	55.36291	7.66500	55.31742				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			7.62500	53.49147	7.62500	53.44774				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			8.14000	49.31380	8.14000	49.27082				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			8.10000	47.55603	8.10000	47.51478				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			8.06000	45.87858	8.06000	45.83897				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			8.02000	44.27735	8.02000	44.23931				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.98000	42.74848	7.98000	42.71193				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			7.94000	41.28831	7.94000	41.25319				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			7.90000	39.89339	7.90000	39.85962				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			7.86000	38.56047	7.86000	38.52799				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	101.89475				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	102.63655				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	101.51716				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	101.38030				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	27.30131	100.00000	27.03772				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	21.90739	100.00000	21.69587				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	32.29510	100.00000	31.98329				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	82.06961	100.00000	81.35127				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	44.47980	100.00000	44.05034				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	18.32473	100.00000	18.14781				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	20.75131	100.00000	20.53809				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	8.65718	100.00000	8.56053				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	15.77794	100.00000	15.61583				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	12.78300	100.00000	12.65166				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	9.83401	100.00000	9.73297				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	101.20129				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	101.11416				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	101.52491				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	101.60343				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	101.42685				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	102.65479				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	100.86419				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	101.36362				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	101.42122				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	100.18924				0.00	960,000,000	480,000,000
Total RDFC25 SPOT										0.00	960,000,000	480,000,000
Total For RDFC25										0.00	960,000,000	480,000,000
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.70729				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	101.44440				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	100.34969				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	101.71332				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	18.41220	100.00000	18.23444				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	12.91616	100.00000	12.79146				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	10.70120	100.00000	10.59788				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	9.88834	100.00000	9.79287				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	101.65899				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.56428				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	100.04048				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	101.28017				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	100.67578				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	101.47620				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	101.29076				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	100.66498				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	100.35692				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
RMB10f 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	88.72230				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	83.37882				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	93.32616				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	92.65654				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	101.17336				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	83.85976				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	98.29000				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	101.99129	12.35000	101.85632				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	13.91971	100.00000	13.78531				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	102.22294				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	6.54997	100.00000	6.48740				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	35.67121	100.00000	35.32681				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	81.95991	100.00000	81.23620				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	13.02588	100.00000	12.90012				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	48.13352	100.00000	47.66879				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	103.59427				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	77.68780				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			9.24500	106.17872	9.24500	106.07390				0.00	0	760,000,000
Total RW21 SPOT										0.00	0	760,000,000
Total For RW21										0.00	0	760,000,000
RW23 On 10/12/2023 Spot Bond			9.60000	101.07785	9.60000	100.97432				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			9.87500	87.59954	9.87500	104.30817				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	97.41296				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			8.06500	105.59756	8.06500	105.50685				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	111.65700	10.00000	111.54000				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	101.62886			0.00	140,000,000	40,000,000
Total SBK13 SPOT									0.00	140,000,000	40,000,000
Total For SBK13									0.00	140,000,000	40,000,000
SBK14 On 01/12/2017 Spot Bond			9.46000	102.25332	9.46000	102.15008		1,324,400,000,000.00	140,000,000	140,000,000	70,000,000
Total SBK14 SPOT								1,324,400,000,000.00	140,000,000	140,000,000	70,000,000
Total For SBK14								1,324,400,000,000.00	140,000,000	140,000,000	70,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.99414			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	101.53287			0.00	0	590,000,000
Total SBK16 SPOT									0.00	0	590,000,000
Total For SBK16									0.00	0	590,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.51474			0.00	57,000,000	57,000,000
Total SBK17 SPOT									0.00	57,000,000	57,000,000
Total For SBK17									0.00	57,000,000	57,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.93117			0.00	0	1,520,000,000
Total SBK18 SPOT									0.00	0	1,520,000,000
Total For SBK18									0.00	0	1,520,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.32796			0.00	200,000,000	100,000,000
Total SBK19 SPOT									0.00	200,000,000	100,000,000
Total For SBK19									0.00	200,000,000	100,000,000
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.73728			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.26399			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	101.87285			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2027 Spot Bond			11.68000	101.55831	11.68000	101.63855		1,858,580,000,000.00	159,125,000	159,125,000	2,159,125,000
Total SBK23 SPOT								1,858,580,000,000.00	159,125,000	159,125,000	2,159,125,000
Total For SBK23								1,858,580,000,000.00	159,125,000	159,125,000	2,159,125,000
SBK9 On 10/04/2018 Spot Bond			9.03000	101.33978	9.03000	101.24201		3,250,800,000,000.00	360,000,000	360,000,000	2,680,000,000
Total SBK9 SPOT								3,250,800,000,000.00	360,000,000	360,000,000	2,680,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK9										3,250,800,000,000.00	360,000,000	2,680,000,000
SBN27 On 15/09/2015 Spot Bond			7.60500	105.97717	7.60500	105.88955				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.18500	105.91868	8.18500	105.82450				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			7.36500	106.00138	7.36500	105.91649				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			8.61000	102.64999	8.61000	102.55597				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			7.51000	105.98675	7.51000	105.90021				0.00	0	0
Total SBN34 SPOT										0.00	0	0
Total For SBN34										0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.22500	105.91465	8.22500	105.82001				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	101.07899				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	100.74845				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			8.17000	104.81001	8.17000	104.71882				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	100.57235				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.95092				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	102.09703				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			9.63500	103.73902	9.63500	103.63239				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			10.10000	102.04880	10.10000	101.93957				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	99.77961				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.69418				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.56754				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			8.89000	101.81744	8.89000	101.72122				0.00	0	330,000,000
Total SBS25 SPOT										0.00	0	330,000,000
Total For SBS25										0.00	0	330,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	28.52248	100.00000	28.26804				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			9.62000	102.67600	9.62000	107.61739				0.00	0	2,570,000,000
Total SBS27 SPOT										0.00	0	2,570,000,000
Total For SBS27										0.00	0	2,570,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.06504				0.00	0	10,000,000
Total SBS28 SPOT										0.00	0	10,000,000
Total For SBS28										0.00	0	10,000,000
SBS29 On 12/06/2019 Spot Bond			8.92000	100.67019	8.92000	100.57422				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			10.11000	89.34038	10.11000	89.24466				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	100.31283				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			9.85000	101.12981	9.85000	101.02360			0.00	0	600,000,000
Total SBS31 SPOT									0.00	0	600,000,000
Total For SBS31									0.00	0	600,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.96089			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	100.98750			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			10.00000	104.54770	10.00000	104.43687			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.20920			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	100.19173			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			9.20000	95.87200	9.20000	95.77831			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			10.29000	93.16338	10.29000	93.06183			0.00	0	1,500,000,000
Total SBS38 SPOT									0.00	0	1,500,000,000
Total For SBS38									0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			10.96500	91.33273	10.96500	91.22681			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.64500	97.17917	9.64500	97.07973		8,680,500,000,000.00		900,000,000	1,470,000,000
Total SBS4 SPOT								8,680,500,000,000.00		900,000,000	1,470,000,000
Total For SBS4								8,680,500,000,000.00		900,000,000	1,470,000,000
SBS9 On 07/07/2016 Spot Bond			7.43500	104.49632	7.43500	104.41344			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.13500	126.50704	2.13500	281.22061			0.00	0	0
Total SBSI11 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 SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.43500	131.86434	1.43500	133.06417				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	24.61060	100.00000	24.37298				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	100.52417				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	37.62634	100.00000	37.26306				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				169.82159	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	117.55776	2.09500	131.79695				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	102.29803	6.50000	102.22654				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	102.36448				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	102.23568				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			8.71000	101.07940	8.71000	100.98526				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.90158				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	100.70784				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	100.89537				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	40.17288	100.00000	39.78501				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	111.65700	10.00000	111.54000				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	101.17878				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	101.71709				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	56.82833	100.00000	56.27965				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	44.15425	100.00000	43.72795				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	45.71621	100.00000	45.27481				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			9.55000	105.36283	9.55000	105.25605				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	100.37983				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	101.64927				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	100.81932				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	100.85089				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			9.77500	101.34347	9.77500	101.23783				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	100.80973				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.11500	101.34785	8.11500	101.25880				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.18000	98.66780	9.18000	98.56999				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			8.61000	102.64999	8.61000	102.55597				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.61131				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	101.59097				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	101.99521				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	101.56479				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	101.60728				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	99.63543				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			8.31000	102.23791	8.31000	102.14697				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	100.58031				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	100.44114				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			9.46500	97.33984	9.46500	97.24151				0.00	0	440,000,000
Total SSA06 SPOT										0.00	0	440,000,000
Total For SSA06										0.00	0	440,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.49109				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	100.94043				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	100.25042				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			9.44500	90.86434	9.44500	90.77275				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			9.44500	90.86434	9.44500	90.77275				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			9.17000	93.66272	9.17000	93.57149				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	101.09085				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			8.09000	103.63047	8.09000	103.54118				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	114.94985	2.26500	115.32088				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			8.84000	98.70036	8.84000	98.60709				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	105.14046	8.50000	101.68247				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			10.24000	103.15943	10.24000	103.04690				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	101.30786				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.48500	76.65393	10.48500	76.56882				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	100.34373				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	100.41924				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	100.94741				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	100.47073				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	100.97089				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	101.58450				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	101.10739				0.00	120,000,000	30,000,000
Total SSN033 SPOT										0.00	120,000,000	30,000,000
Total For SSN033										0.00	120,000,000	30,000,000
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.46781				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	99.65506				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1240: On 14/08/2015 Spot Bond				100.00000	0.00000	99.87596				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	99.80619				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	99.82277				0.00	0	0
Total SY1242 SPOT										0.00	0	0
Total For SY1242										0.00	0	0
SY1243: On 17/08/2015 Spot Bond				100.00000	0.00000	99.82327				0.00	0	0
Total SY1243 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 SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	99.80505				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY124€ On 21/08/2015 Spot Bond				100.00000	0.00000	99.75188				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	99.62737				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124€ On 08/09/2015 Spot Bond				100.00000	0.00000	99.42919				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124€ On 10/09/2015 Spot Bond				100.00000	0.00000	99.39693				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				100.00000	0.00000	99.29553				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY125z On 20/10/2015 Spot Bond				100.00000	0.00000	98.68201				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY125c On 19/08/2015 Spot Bond				100.00000	0.00000	99.78980				0.00	0	0
Total SY1253 SPOT										0.00	0	0
Total For SY1253										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				100.00000	0.00000	98.52576				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125€ On 28/10/2015 Spot Bond				100.00000	0.00000	98.50676				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125€ On 03/11/2015 Spot Bond				100.00000	0.00000	98.39720				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.57500	105.30156	6.57500	105.22642				0.00	0	84,400,000
Total SZ18 SPOT										0.00	0	84,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SZ18										0.00	0	84,400,000
SZ25 On 30/09/2025 Spot Bond			8.85000	104.24143	8.85000	104.14282				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/02/2048 Spot Bond				100.00000	0.00000	101.59665				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	101.68592				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			9.40000	98.26508	9.40000	100.74789				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	65.83889	100.00000	65.20322				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	100.32397				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	100.07910				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	100.88437				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	100.85823				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	100.90198				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	91.29344	100.00000	90.76112				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.19279				0.00	0	0
Total TFS133 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 TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.19412				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS13E On 06/07/2018 Spot Bond				100.00000	0.00000	100.63854				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13E On 06/07/2020 Spot Bond				100.00000	0.00000	100.65491				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			7.76500	101.17604	7.76500	101.09230				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.33678				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.34637				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	100.50217	7.83000	100.41830				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.33152				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.34349				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.32742				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.33152				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.34349				0.00	0	0
Total TH10A8 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 TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	87.27480	7.16000	100.38306				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	100.36693				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	100.36502				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	100.41082				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	100.41735				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	100.59042				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	100.56930				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	100.33104				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.00000	0.00000	100.34637				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A: On 18/07/2018 Spot Bond			8.73000	100.55883	8.73000	100.46548				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.00000	0.00000	100.08173				0.00	0	15,660,300
Total TH11A4 SPOT										0.00	0	15,660,300
Total For TH11A4										0.00	0	15,660,300
TH11A: On 18/07/2041 Spot Bond				100.00000	0.00000	100.34349				0.00	0	0
Total TH11A5 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 TH11A5									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			9.00000	92.54525	9.00000	98.40655			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.00000	0.00000	99.92324			0.00	0	23,490,300
Total TH11A7 SPOT									0.00	0	23,490,300
Total For TH11A7									0.00	0	23,490,300
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.35514			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36789			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36263			0.00	0	700,000,000
Total TH11B2 SPOT									0.00	0	700,000,000
Total For TH11B2									0.00	0	700,000,000
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.37265			0.00	0	1,400,000,000
Total TH11B3 SPOT									0.00	0	1,400,000,000
Total For TH11B3									0.00	0	1,400,000,000
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40987			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.42075			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40376			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55754			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.55942			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.56594			0.00	0	0
Total TH11D3 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 TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	101.57541				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	101.62852				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			9.35000	102.28997	9.35000	103.62872				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	101.59665				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	101.67101				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			9.26000	101.65353	9.26000	101.55191				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	101.60072				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	101.68592				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			9.37000	90.47177	9.37000	100.35161				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	101.76657				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	101.76657				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.78176				0.00	0	0
Total TH12B3 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 TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	101.78176				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	101.93638				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	101.93638				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	101.95209				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	101.94996				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	102.62517				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	102.62517				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	102.82859				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	102.63068				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	100.35563				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	6.11897	101.06155	6.05934				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0

Contract 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 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	100.53205			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	100.34833			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	100.67057			0.00	0	20,000,000
Total THE9A3 SPOT									0.00	0	20,000,000
Total For THE9A3									0.00	0	20,000,000
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.34833			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	100.35320			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	100.35563			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	100.34541			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.35320			0.00	0	0
Total THE9A9 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 THE9A9									0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.37995			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	100.37995			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	100.37995			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	100.41881			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	100.42852			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	100.41638			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	100.60986			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	100.62190			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	100.61709			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			9.63000	89.87578	9.63000	89.75211			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	111.65700	10.00000	111.54000			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.31000	104.11335	8.31000	104.02125		35,477,301,300,000.00	4,269,230,000	16,080,000,000	
Total TN17 SPOT								35,477,301,300,000.00	4,269,230,000	16,080,000,000	

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 TN17									15,477,301,300,000.00	4,269,230,000	16,080,000,000
TN20 On 17/09/2020 Spot Bond			9.61500	107.67753	9.61500	107.56767			2,115,300,000,000.00	220,000,000	12,119,000,000
Total TN20 SPOT									2,115,300,000,000.00	220,000,000	12,119,000,000
Total For TN20									2,115,300,000,000.00	220,000,000	12,119,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.54243	100.00000	1.52753			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			9.86500	108.00415	9.86500	107.89116			0.00	0	11,370,000,000
Total TN23 SPOT									0.00	0	11,370,000,000
Total For TN23									0.00	0	11,370,000,000
TN25 On 19/08/2025 Spot Bond			9.96000	96.92041	9.96000	101.55109			0.00	0	13,200,000,000
Total TN25 SPOT									0.00	0	13,200,000,000
Total For TN25									0.00	0	13,200,000,000
TN27 On 14/11/2027 Spot Bond			10.00000	94.45125	10.00000	94.35112			7,150,000,000,000.00	715,000,000	10,385,000,000
Total TN27 SPOT									7,150,000,000,000.00	715,000,000	10,385,000,000
Total For TN27									7,150,000,000,000.00	715,000,000	10,385,000,000
TN30 On 09/10/2030 Spot Bond			10.40000	104.28303	10.40000	104.16754			0.00	0	7,000,000,000
Total TN30 SPOT									0.00	0	7,000,000,000
Total For TN30									0.00	0	7,000,000,000
TN40 On 09/10/2040 Spot Bond			10.70500	104.00125	10.70500	103.88279			0.00	0	15,000,000,000
Total TN40 SPOT									0.00	0	15,000,000,000
Total For TN40									0.00	0	15,000,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.14397			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	101.43577			0.00	0	30,000,000
Total TNF18 SPOT									0.00	0	30,000,000
Total For TNF18									0.00	0	30,000,000
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	99.80115			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	99.79612			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond			100.00000		0.00000	99.79551			0.00	0	0
Total TORQ4 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 TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.77032				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	99.71849				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	99.79585				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	111.65700	10.00000	111.54000				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	100.63179				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	100.64478				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	100.20062				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	100.23694				0.00	320,000,000	160,000,000
Total TPDA05 SPOT										0.00	320,000,000	160,000,000
Total For TPDA05										0.00	320,000,000	160,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.29491	10.00000	100.18757				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	100.28756	9.75000	100.18290				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	10.28809	100.00000	10.18238				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.04652				0.00	0	0
Total TRAA1 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 TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11084				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	8.80035	100.00000	8.71539				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	9.37564	100.00000	9.28513				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	101.14654				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	9.72083	100.00000	9.62697				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	101.15368				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.00847	100.00000	9.91184				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	101.35327				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	13.51776	100.00000	13.38724				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	101.79318				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	17.37222	100.00000	17.20449				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	12.88645	100.00000	12.76203				0.00	0	0
Total TSE01U 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 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	99.75718			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	99.49407			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	105.52033			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	104.31096			0.00	472,000,000	236,000,000
Total TSP177 SPOT									0.00	472,000,000	236,000,000
Total For TSP177									0.00	472,000,000	236,000,000
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	98.44139			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	97.94387			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	97.64141			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	96.92777			0.00	620,000,000	310,000,000
Total TSP181 SPOT									0.00	620,000,000	310,000,000
Total For TSP181									0.00	620,000,000	310,000,000
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	96.69700			0.00	400,000,000	100,000,000
Total TSP183 SPOT									0.00	400,000,000	100,000,000
Total For TSP183									0.00	400,000,000	100,000,000
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	96.36926			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	96.06053			0.00	0	0
Total TSP185 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 TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	95.71137				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	95.44218				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	98.23972				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	94.68064				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	94.36022				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	94.02388				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	97.11362				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	15.80369	100.00000	15.65111				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	100.83097				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	100.37991				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.01879				0.00	0	0
Total TWC098 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 TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	101.45911				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	101.32288				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	101.19035				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	101.29699				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	101.34773				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	100.50692				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	100.45260				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	100.41874				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	100.41639				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	100.39829				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	100.20793				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.25890				0.00	0	0
Total TWC111 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 TWC111									0.00	0	0
TWC11 On 27/08/2015 Spot Bond				100.00000	0.00000	100.18036			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	101.31693			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	100.50055			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	101.21205			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	100.45740			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			9.27500	110.78055	9.27500	110.67144		1,855,000,000,000.00		200,000,000	100,000,000
Total UG21 SPOT								1,855,000,000,000.00		200,000,000	100,000,000
Total For UG21								1,855,000,000,000.00		200,000,000	100,000,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	7.72750	100.00000	7.66648			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.00144	100.00000	8.88955			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	7.55017	100.00000	7.49056			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	8.89876	100.00000	8.78815			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	101.74312			0.00	0	0
Total VKC07 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 VKC07										0.00	0	0
VKC07I On 04/09/2015 Spot Bond			100.00000	93.83033	100.00000	92.87532				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	102.63559				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	100.83525				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	100.17581				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	99.91975				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	99.91972				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	101.09520				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.80427				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	99.92110				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	101.25608				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	7.25811	100.00000	7.20080				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02I On 20/04/2023 Spot Bond			100.00000	8.61962	100.00000	8.51248				0.00	0	0
Total VPA02U 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 VPA02U									0.00	0	0
VPB01 On 20/01/2023 Spot Bond			100.00000	7.08078	100.00000	7.02488			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02 On 20/04/2023 Spot Bond			100.00000	8.51693	100.00000	8.41107			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1 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			7.25500	106.46733	7.25500	106.38489			0.00	0	8,900,000,000
Total WS04 SPOT									0.00	0	8,900,000,000
Total For WS04									0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.36500	241.80350	1.36500	241.68578			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			7.71000	103.93956	7.71000	103.85412		1,079,400,000,000.00		140,000,000	5,140,000,000
Total WSP2 SPOT								1,079,400,000,000.00		140,000,000	5,140,000,000
Total For WSP2								1,079,400,000,000.00		140,000,000	5,140,000,000
WSP3 On 28/05/2019 Spot Bond			8.08500	104.75335	8.08500	104.66313			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			8.37500	104.23966	8.37500	104.14673			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			8.57500	103.72125	8.57500	103.62662		3,834,740,000,000.00		447,200,000	3,323,600,000
Total WSP5 SPOT								3,834,740,000,000.00		447,200,000	3,323,600,000
Total For WSP5								3,834,740,000,000.00		447,200,000	3,323,600,000
Z020 On 19/10/2015 Spot Bond			5.99500	98.87940	5.99500	98.81521			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			7.47500	73.82159	7.47500	73.76273			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	83.90805	100.00000	83.14351			0.00	0	0
Total ZA021 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 ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	46.34260	100.00000	45.99191			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									41,954,068,143,459,600.00	287,142,274,569	673,045,411,585
Total for SPOT :									41,954,068,143,459,600.00	287,142,274,569	673,045,411,585
Total Futures									41954077740101000.00	287,142,366,288	673,045,988,274
Total Options									471838.80	240	80,951
Grand Total:									41,954,077,740,572,900.00	287,142,366,528	673,046,069,225