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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2015

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			127.40695	127.40695	127.42896	127.42896			0.00	0	0
EL28 On 05/11/2015 Bond Future			127.92387	127.92387	127.92893	127.92893			0.00	0	0
EL28 On 04/02/2016 Bond Future			130.13002	130.13002	130.13735	130.13735			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			2,438.96000	2.43896	2,416,950		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			2,428.96000	2.42896	2,406,950		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			2,418.96000	2.41896	2,396,950		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.00	Call			928.93000	0.92893	923,870		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			918.93000	0.91893	913,870		0.00	0	0
EL28 On 05/11/2015 Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Call			938.93000	0.93893	933,870		0.00	0	0
EL28 On 05/11/2015 Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 04/02/2016 Bond Future	128.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	04/02/2016	Bond Future	129.00	Call			1,137.35000	1.13735	1,130,020		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			1,127.35000	1.12735	1,120,020		0.00	0	0
EL28	On	04/02/2016	Bond Future	129.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	04/02/2016	Bond Future	128.99	Call			1,147.35000	1.14735	1,140,020		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			9.71500	84.34153	9.74602	84.11782			539,448,425.88	6,396	0
ES33	On	05/11/2015	Bond Future			9.78133	82.05424	9.83386	81.68065			0.00	0	6,441
ES33	On	04/02/2016	Bond Future			9.86249	83.46291	9.91653	83.08419			0.00	0	0
ES33	On	05/05/2016	Bond Future			9.93561	81.16704	9.99141	80.78120			0.00	0	0
Total ES33 Future												539,448,425.88	6,396	6,441
ES33	On	06/08/2015	Bond Future	9.61	Put			987.91000	0.98791	764,200		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			1,134.71000	1.13471	911,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			1,061.26000	1.06126	837,550		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			6,252.73000	6.25273	5,879,140		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			6,173.50000	6.17350	5,799,910		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			6,332.06000	6.33206	5,958,470		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.01	Call			648.71000	0.64871	1,027,430		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			510.58000	0.51058	889,300		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			579.69000	0.57969	958,410		0.00	0	0
ES33	On	04/02/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	376,120		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			9.72000	0.00972	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			59.15000	0.05915	444,990		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			127.92000	0.12792	513,760		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												539,448,425.88	6,396	6,441
I2025	On	06/08/2015	Bond Future			123.06934	123.06934	123.09057	123.09057			1,969,109.44	16	0
I2025	On	05/11/2015	Bond Future			125.06971	125.06971	125.07652	125.07652			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			126.00423	126.00423	126.01332	126.01332			0.00	0	0
Total I2025 Future												1,969,109.44	16	38
I2025	On	06/08/2015	Bond Future	120.99	Call			2,100.57000	2.10057	2,079,340		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			2,090.57000	2.09057	2,069,340		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			2,080.57000	2.08057	2,059,340		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			2,076.52000	2.07652	2,069,710		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			2,066.52000	2.06652	2,059,710		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			2,086.52000	2.08652	2,079,710		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			23.32000	0.02332	14,230		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			13.32000	0.01332	4,230		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			3.32000	0.00332	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			0.00000	0.00000	5,770		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												1,969,109.44	16	38
I2038	On	06/08/2015	Bond Future			128.05147	128.05147	128.07353	128.07353			326,275,145.56	2,548	0
I2038	On	05/11/2015	Bond Future			130.13365	130.13365	130.13982	130.13982			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			131.00282	131.00282	131.01129	131.01129			0.00	0	0
Total I2038 Future												326,275,145.56	2,548	5,820
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			73.53000	0.07353	51,470		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			63.53000	0.06353	41,470		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	06/08/2015	Bond Future	127.99	Call			83.53000	0.08353	61,470		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			3,860.18000	3.86018	3,866,350		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			3,870.18000	3.87018	3,876,350		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			3,850.18000	3.85018	3,856,350		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	04/02/2016	Bond Future	130.99	Call			21.29000	0.02129	12,820		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			11.29000	0.01129	2,820		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			1.29000	0.00129	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			0.00000	0.00000	7,180		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												326,275,145.56	2,548	5,820
I2046	On	06/08/2015	Bond Future			127.21880	127.21880	127.24065	127.24065			711,025,873.20	5,589	0
I2046	On	05/11/2015	Bond Future			127.87961	127.87961	127.88519	127.88519			0.00	0	6,062
I2046	On	04/02/2016	Bond Future			130.08471	130.08471	130.09255	130.09255			0.00	0	0
Total I2046 Future												711,025,873.20	5,589	6,062
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			1,749.35000	1.74935	1,771,200		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			1,759.35000	1.75935	1,781,200		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			1,769.35000	1.76935	1,791,200		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			5,104.81000	5.10481	5,110,390		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			5,114.81000	5.11481	5,120,390		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			5,124.81000	5.12481	5,130,390		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			2,092.55000	2.09255	2,084,710		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			2,082.55000	2.08255	2,074,710		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			2,102.55000	2.10255	2,094,710		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												711,025,873.20	5,589	6,062
I2050	On	06/08/2015	Bond Future			136.18795	136.18795	136.21147	136.21147			167,783,554.40	1,232	0
I2050	On	05/11/2015	Bond Future			138.40288	138.40288	138.40886	138.40886			0.00	0	4,361
I2050	On	04/02/2016	Bond Future			139.25477	139.25477	139.26313	139.26313			0.00	0	0
Total I2050 Future												167,783,554.40	1,232	4,361
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			778.53000	0.77853	802,050		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			788.53000	0.78853	812,050		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			798.53000	0.79853	822,050		0.00	0	0

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			6,581.14000	6.58114	6,587,120		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.00	Put			6,591.14000	6.59114	6,597,120		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/11/2015	Bond Future	145.01	Put			6,601.14000	6.60114	6,607,120		0.00	0	0
I2050	On	04/02/2016	Bond Future	137.99	Call			1,273.13000	1.27313	1,264,770		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			1,263.13000	1.26313	1,254,770		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			1,253.13000	1.25313	1,244,770		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												167,783,554.40	1,232	4,361
R186	On	06/08/2015	Bond Future			8.23000	118.01674	8.26073	117.76824		9.21	2,017,850,220.52	17,098	0
R186	On	05/11/2015	Bond Future			8.26841	120.07484	8.32089	119.65876		9.34	37,463,350.08	312	32,460
R186	On	04/02/2016	Bond Future			8.31617	116.83693	8.37040	116.41555		9.15	37,037,306.81	317	6,262
R186	On	05/05/2016	Bond Future			8.35511	118.93007	8.41147	118.50071		9.15	0.00	0	0
R186	On	04/08/2016	Bond Future			8.39482	115.79567	8.45355	115.35727			0.00	0	0
Total R186 Future												2,092,350,877.41	17,727	38,722
R186	On	06/08/2015	Bond Future	8.68	Put			0.00000	0.00000	0,000	9.48	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			5,008.73000	5.00873	5,257,230	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	0
R186	On	06/08/2015	Bond Future	8.46	Call			1,594.38000	1.59438	1,842,430	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.46	Put			0.45000	0.00045	0,000	9.34	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Put			0.06000	0.00006	0,000	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Call			2,304.02000	2.30402	2,552,520	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.55	Put			0.00000	0.00000	0,000	9.39	0.00	0	0
R186	On	06/08/2015	Bond Future	8.05	Call			0.20000	0.00020	0,000	9.14	0.00	0	0
R186	On	06/08/2015	Bond Future	8.05	Put			1,718.95000	1.71895	1,470,250	9.14	0.00	0	0
R186	On	06/08/2015	Bond Future	8.68	Call			3,319.08000	3.31908	3,567,580	9.48	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Put			28.22000	0.02822	0,000	9.27	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Call			1,515.37000	1.51537	1,763,160	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	8.45	Put			0.71000	0.00071	0,000	9.33	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			0.01000	0.00001	0,000	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,214.46000	2.21446	1,965,950	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.50	Call			1,910.33000	1.91033	2,158,770	9.36	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Put			3,382.20000	3.38220	3,133,700	9.07	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			0.01000	0.00001	0,000	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,131.65000	2.13165	1,883,140	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			0.02000	0.00002	0,000	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,048.92000	2.04892	1,800,400	9.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.35	Call			746.01000	0.74601	966,290	9.27	0.00	0	0
R186	On	06/08/2015	Bond Future	7.65	Call			0.00000	0.00000	0,000	9.00	0.00	0	0
R186	On	06/08/2015	Bond Future	7.65	Put			5,077.73000	5.07773	4,829,230	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			4,225.91000	4.22591	3,977,410	9.03	0.00	0	0
R186	On	06/08/2015	Bond Future	7.85	Call			0.00000	0.00000	0,000	9.07	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			610.88000	0.61088	690,650	9.16	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			5,415.72000	5.41572	5,079,410	9.16	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			644.46000	0.64446	727,670	9.17	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			5,282.28000	5.28228	4,949,410	9.17	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			853.23000	0.85323	956,730	9.21	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			4,578.02000	4.57802	4,265,440	9.21	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			5,792.89000	5.79289	6,130,430	9.89	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			588.15000	0.58815	509,610	9.89	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			3,039.24000	3.03924	3,285,740	9.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.50	Put			1,634.46000	1.63446	1,464,880	9.52	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			3,281.26000	3.28126	3,538,560	9.56	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,488.49000	1.48849	1,329,710	9.56	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.85	Call			4,898.55000	4.89855	5,213,140	9.78	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			815.35000	0.81535	713,860	9.78	0.00	0	843
R186	On	05/11/2015	Bond Future	8.26	Call			2,011.24000	2.01124	2,202,830	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,494.18000	2.49418	2,269,690	9.35	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			2,370.16000	2.37016	2,582,720	9.41	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,140.25000	2.14025	1,936,730	9.41	0.00	0	9,430
R186	On	05/11/2015	Bond Future	8.45	Call			2,806.72000	2.80672	3,042,110	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			1,791.74000	1.79174	1,611,050	9.48	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			1,865.01000	1.86501	2,047,240	9.33	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			2,666.70000	2.66670	2,432,850	9.33	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			1,936.82000	1.93682	2,123,720	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,578.99000	2.57899	2,349,810	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,973.46000	1.97346	2,162,710	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,535.98000	2.53598	2,309,150	9.34	0.00	0	8,690
R186	On	04/02/2016	Bond Future	7.49	Put			7,811.36000	7.81136	7,464,170	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			718.14000	0.71814	793,550	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,742.01000	7.74201	7,396,040	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			733.27000	0.73327	809,920	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,673.20000	7.67320	7,328,470	8.90	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			703.47000	0.70347	777,660	8.90	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			3,555.84000	3.55584	3,765,880	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			4,024.24000	4.02424	3,804,920	9.23	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			1,313.03000	1.31303	1,417,960	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			8,038.50000	8.03850	7,714,070	8.92	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			3,479.15000	3.47915	3,686,420	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,100.51000	4.10051	3,878,420	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			3,517.18000	3.51718	3,725,840	9.22	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,062.03000	4.06203	3,841,330	9.22	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			419.25000	0.41925	857,650		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			270.95000	0.27095	709,350		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			345.13000	0.34513	783,530		0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R186 Option												0.00	0	41,180
Total For R186												2,092,350,877.41	17,727	79,902
R197	On	06/08/2015	Bond Future			293.44796	293.44796	293.49839	293.49839			272,613,154.84	929	0
R197	On	05/11/2015	Bond Future			298.21776	298.21776	298.23384	298.23384			0.00	0	927
R197	On	04/02/2016	Bond Future			297.00475	297.00475	297.02595	297.02595			0.00	0	0
Total R197 Future												272,613,154.84	929	927
R197	On	06/08/2015	Bond Future	288.01	Call			5,488.39000	5.48839	5,437,960		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			5,508.39000	5.50839	5,457,960		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			5,498.39000	5.49839	5,447,960		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Call			3,243.84000	3.24384	3,227,760		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			3,233.84000	3.23384	3,217,760		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			3,223.84000	3.22384	3,207,760		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	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			15.95000	0.01595	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			0.00000	0.00000	5,250		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			35.95000	0.03595	14,750		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			25.95000	0.02595	4,750		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												272,613,154.84	929	927
R202	On	06/08/2015	Bond Future			238.48100	238.48100	238.52219	238.52219			82,275,945.00	345	0

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			242.35888	242.35888	242.37029	242.37029			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.16224	243.16224	243.17799	243.17799			0.00	0	0
Total R202 Future												82,275,945.00	345	52,921
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			1,477.81000	1.47781	1,519,000		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			1,487.81000	1.48781	1,529,000		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			1,467.81000	1.46781	1,509,000		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			3,619.71000	3.61971	3,631,120		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			3,629.71000	3.62971	3,641,120		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			3,639.71000	3.63971	3,651,120		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			3,187.99000	3.18799	3,172,240		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			3,177.99000	3.17799	3,162,240		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			3,167.99000	3.16799	3,152,240		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												82,275,945.00	345	52,921
R2023	On	06/08/2015	Bond Future			8.10000	101.51902	8.13584	101.32215		7.07	715,099,976.88	7,044	0
R2023	On	05/11/2015	Bond Future			8.14413	99.36353	8.20758	99.02455		7.37	135,829,945.51	1,367	19,385
R2023	On	04/02/2016	Bond Future			8.20339	101.06901	8.26957	100.72582		6.98	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.24506	98.94991	8.31445	98.60024		6.98	0.00	0	0
Total R2023 Future												850,929,922.39	8,411	20,435
R2023	On	06/08/2015	Bond Future	9.07	Put			0.00000	0.00000	0,000	7.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			10.38000	0.01038	0,000	7.07	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			631.18000	0.63118	820,680	7.07	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			7.37000	0.00737	0,000	7.07	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			683.37000	0.68337	875,080	7.08	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			5.16000	0.00516	0,000	7.08	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			4,960.56000	4.96056	5,157,430	7.46	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Call			579.74000	0.57974	766,230	7.07	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			966.02000	0.96602	1,095,550	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,080.51000	2.08051	1,871,060	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			986.92000	0.98692	1,118,370	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,047.35000	2.04735	1,839,820	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			945.43000	0.94543	1,073,030	7.30	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Put			2,114.01000	2.11401	1,902,630	7.30	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,730.66000	2.73066	2,524,720	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			1,334.31000	1.33431	1,468,740	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			2,794.44000	2.79444	2,585,680	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			1,355.00000	1.35500	1,490,840	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,762.43000	2.76243	2,555,080	6.91	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			1,375.89000	1.37589	1,513,140	6.91	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			2,248.91000	2.24891	2,421,300	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,523.17000	2.52317	2,345,890	6.99	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			2,199.10000	2.19910	2,369,130	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,574.33000	2.57433	2,394,690	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			2,223.59000	2.22359	2,394,790	6.98	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,548.32000	2.54832	2,369,850	6.98	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												850,929,922.39	8,411	20,435
R203	On	06/08/2015	Bond Future			7.23500	105.29024	7.27125	105.22012		2.32	1,722,127,165.44	16,356	0
R203	On	05/11/2015	Bond Future			7.30263	102.86245	7.37220	102.74300		2.04	0.00	0	14,092
R203	On	04/02/2016	Bond Future			7.36635	104.62821	7.44658	104.50837		1.51	0.00	0	0
R203	On	05/05/2016	Bond Future			7.38354	102.33218	7.47978	102.20981		1.51	0.00	0	0
Total R203 Future												1,722,127,165.44	16,356	14,092
R203	On	06/08/2015	Bond Future	6.74	Call			0.00000	0.00000	0,000	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			1,033.88000	1.03388	963,760	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			1,014.29000	1.01429	944,170	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			994.71000	0.99471	924,590	2.25	0.00	0	0
R203	On	06/08/2015	Bond Future	7.84	Call			1,092.06000	1.09206	1,162,180	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	0
R203	On	05/11/2015	Bond Future	6.01	Call			3.12000	0.00312	4,260	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,376.02000	2.37602	2,257,710	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			2.81000	0.00281	3,850	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,411.09000	2.41109	2,292,680	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			2.96000	0.00296	4,050	1.93	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,393.55000	2.39355	2,275,190	1.93	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			315.23000	0.31523	364,790	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			594.23000	0.59423	523,950	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			302.88000	0.30288	351,170	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			611.85000	0.61185	540,300	1.49	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			309.02000	0.30902	357,940	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			603.00000	0.60300	532,080	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			399.35000	0.39935	451,860	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			679.12000	0.67912	609,260	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			388.20000	0.38820	439,780	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			693.48000	0.69348	622,690	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			393.76000	0.39376	445,800	1.49	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			686.28000	0.68628	615,950	1.49	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												1,722,127,165.44	16,356	14,092
R2030	On	06/08/2015	Bond Future			8.61500	95.22404	8.64571	94.98216			547,823,902.12	5,753	0
R2030	On	05/11/2015	Bond Future			8.65296	96.91228	8.70514	96.50688			0.00	0	5,696
R2030	On	04/02/2016	Bond Future			8.70345	94.56875	8.75711	94.15791			0.00	0	400
Total R2030 Future												547,823,902.12	5,753	6,096
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			7,513.59000	7.51359	7,271,710		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			7,426.17000	7.42617	7,184,290		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			7,338.85000	7.33885	7,096,970		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			1,607.97000	1.60797	1,202,570		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			1,528.70000	1.52870	1,123,300		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			1,687.33000	1.68733	1,281,930		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	280,110		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			130.73000	0.13073	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	356,550		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			54.29000	0.05429	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			22.05000	0.02205	432,890		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												547,823,902.12	5,753	6,096
R2032	On	06/08/2015	Bond Future			8.70000	99.08536	8.73073	98.82596			156,455,783.44	1,579	0
R2032	On	05/11/2015	Bond Future			8.73886	96.69193	8.79102	96.25724			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.78937	98.35204	8.84294	97.91140			0.00	0	0
R2032	On	05/05/2016	Bond Future			8.83312	95.95654	8.88838	95.50758			0.00	0	0
Total R2032 Future												156,455,783.44	1,579	1,579
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,972.97000	1.97297	1,713,570		0.00	0	0

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			1,886.24000	1.88624	1,626,840		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			2,059.81000	2.05981	1,800,410		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			6,913.82000	6.91382	6,479,130		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			6,821.96000	6.82196	6,387,270		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			7,005.80000	7.00580	6,571,110		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.71	Put			1,098.99000	1.09899	658,350		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.69	Put			1,265.93000	1.26593	825,290		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	04/02/2016	Bond Future	8.70	Put			1,182.41000	1.18241	741,770		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			977.32000	0.97732	1,426,280		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			817.62000	0.81762	1,266,580		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			897.52000	0.89752	1,346,480		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	0	0
Total For R2032												156,455,783.44	1,579	1,579
R2037	On	06/08/2015	Bond Future			8.82500	97.16571	8.85567	96.88040			443,367,134.73	4,563	0
R2037	On	05/11/2015	Bond Future			8.86011	98.91436	8.91212	98.43557			0.00	0	43,737
R2037	On	04/02/2016	Bond Future			8.90877	96.35480	8.96211	95.86934			0.00	0	370
R2037	On	05/05/2016	Bond Future			8.95241	98.08145	9.00730	97.58699			0.00	0	0
Total R2037 Future												443,367,134.73	4,563	44,107
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			1,082.95000	1.08295	797,640		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			988.58000	0.98858	703,270		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			894.35000	0.89435	609,040		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			9,072.44000	9.07244	8,593,650		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			8,967.06000	8.96706	8,488,270		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			8,861.85000	8.86185	8,383,060		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			1,859.97000	1.85997	1,374,510		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.74	Put			2,047.08000	2.04708	1,561,620		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			1,953.46000	1.95346	1,468,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			65.53000	0.06553	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			24.22000	0.02422	518,680		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	339,050		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			155.41000	0.15541	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	428,930		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												443,367,134.73	4,563	44,107
R204	On	06/08/2015	Bond Future			7.56500	102.39053	7.59613	102.29900		3.54	421,132,249.89	4,113	0
R204	On	05/11/2015	Bond Future			7.62664	104.10800	7.68752	103.94116		3.36	33,314,560.00	320	14,497
R204	On	04/02/2016	Bond Future			7.69145	101.85761	7.75766	101.68954		2.92	0.00	0	0
R204	On	05/05/2016	Bond Future			7.73625	103.68222	7.80968	103.51076		2.92	0.00	0	0
Total R204 Future												454,446,809.89	4,433	14,497
R204	On	06/08/2015	Bond Future	7.74	Call			422.54000	0.42254	513,220	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			0.85000	0.00085	0,000	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			451.46000	0.45146	542,450	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			0.54000	0.00054	0,000	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			480.48000	0.48048	571,670	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			0.34000	0.00034	0,000	3.54	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,357.23000	2.35723	2,448,760	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	0
R204	On	05/11/2015	Bond Future	6.26	Call			5.34000	0.00534	6,870	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,008.95000	4.00895	3,843,640	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			4.83000	0.00483	6,230	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,065.92000	4.06592	3,900,480	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			5.08000	0.00508	6,540	3.20	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,037.43000	4.03743	3,872,050	3.20	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			555.47000	0.55547	620,600	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,185.92000	1.18592	1,082,980	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			535.59000	0.53559	599,140	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,217.16000	1.21716	1,112,640	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			545.60000	0.54560	609,950	2.89	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,201.61000	1.20161	1,097,890	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			989.06000	0.98906	1,072,950	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,105.02000	1.10502	1,017,450	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			965.84000	0.96584	1,048,520	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,128.53000	1.12853	1,039,750	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			977.23000	0.97723	1,060,520	2.92	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,116.55000	1.11655	1,028,380	2.92	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												454,446,809.89	4,433	14,497
R2044	On	06/08/2015	Bond Future			8.87500	98.99001	8.91564	98.57679			812,213,032.05	8,205	0
R2044	On	05/11/2015	Bond Future			8.90738	100.78588	8.96958	100.15926			0.00	0	14,593
R2044	On	04/02/2016	Bond Future			8.95369	98.13318	9.01746	97.49734			0.00	0	0
R2044	On	05/05/2016	Bond Future			8.99520	99.89182	9.06075	99.24413			0.00	0	0
Total R2044 Future												812,213,032.05	8,205	14,593
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			1,807.26000	1.80726	1,394,040		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			1,702.86000	1.70286	1,289,640		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			1,598.64000	1.59864	1,185,420		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			7,572.20000	7.57220	6,945,580		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			7,799.76000	7.79976	7,173,140		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			7,685.87000	7.68587	7,059,250		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	462,450		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			173.39000	0.17339	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	561,820		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			74.02000	0.07402	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	362,900		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			272.94000	0.27294	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			699.38000	0.69938	51,690		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	47,680		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			600.01000	0.60001	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	146,870		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			500.82000	0.50082	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												812,213,032.05	8,205	14,593
R2048	On	06/08/2015	Bond Future			8.87000	102.64175	8.91065	102.21702			986,695,142.75	9,613	0

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			8.90362	100.07157	8.96584	99.42757			0.00	0	47,865
R2048	On	04/02/2016	Bond Future			8.95173	101.78926	9.01554	101.13570			0.00	0	0
R2048	On	05/05/2016	Bond Future			8.98969	99.17626	9.05522	98.51063			0.00	0	0
Total R2048 Future												986,695,142.75	9,613	47,865
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			1,804.85000	1.80485	1,380,120		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			1,697.49000	1.69749	1,272,760		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			1,590.33000	1.59033	1,165,600		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			10,775.85000	10.77585	10,131,850		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			11,023.02000	11.02302	10,379,020		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			10,899.31000	10.89931	10,255,310		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	392,890		0.00	0	0
R2048	On	04/02/2016	Bond Future	8.99	Put			260.67000	0.26067	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	495,100		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.00	Put			158.46000	0.15846	0,000		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	597,120		0.00	0	0
R2048	On	04/02/2016	Bond Future	9.01	Put			56.44000	0.05644	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	207,160		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.01	Put			458.47000	0.45847	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	3,170		0.00	0	0
R2048	On	05/05/2016	Bond Future	8.99	Put			662.46000	0.66246	0,000		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	105,260		0.00	0	0
R2048	On	05/05/2016	Bond Future	9.00	Put			560.37000	0.56037	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												986,695,142.75	9,613	47,865
R207	On	06/08/2015	Bond Future			7.77000	98.62702	7.80600	98.49601		4.68	206,130,471.80	2,090	0
R207	On	05/11/2015	Bond Future			7.82752	100.28339	7.88711	100.07714		4.48	2,206,234.58	22	37,422
R207	On	04/02/2016	Bond Future			7.88982	98.36260	7.95334	98.15439		4.12	0.00	0	0
R207	On	05/05/2016	Bond Future			7.94115	100.12476	8.00975	99.91246		4.12	0.00	0	0
R207	On	04/08/2016	Bond Future			7.99549	98.30559	8.07024	98.08839			0.00	0	0
Total R207 Future												208,336,706.38	2,112	37,422
R207	On	06/08/2015	Bond Future	7.75	Call			26.12000	0.02612	0,000	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			230.00000	0.23000	72,870	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			34.12000	0.03412	0,000	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			201.56000	0.20156	36,430	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			0.00000	0.00000	0,000	4.57	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Put			1,268.00000	1.26800	1,136,990	4.57	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			19.67000	0.01967	0,000	4.63	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			260.02000	0.26002	109,340	4.63	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Call			657.92000	0.65792	742,210	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,168.04000	1.16804	1,046,080	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			672.51000	0.67251	758,060	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,147.85000	1.14785	1,027,150	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			687.30000	0.68730	774,120	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,127.88000	1.12788	1,008,450	4.43	0.00	0	0
R207	On	05/11/2015	Bond Future	7.43	Call			304.47000	0.30447	352,810	4.37	0.00	0	53
R207	On	05/11/2015	Bond Future	7.43	Put			1,900.17000	1.90017	1,742,260	4.37	0.00	0	0
R207	On	05/11/2015	Bond Future	7.50	Call			368.22000	0.36822	423,980	4.38	0.00	0	19
R207	On	05/11/2015	Bond Future	7.50	Put			1,717.52000	1.71752	1,567,030	4.38	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			519.27000	0.51927	581,310	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,050.55000	2.05055	1,904,380	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			529.44000	0.52944	592,350	4.02	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,027.36000	2.02736	1,882,060	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			539.75000	0.53975	603,530	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,004.33000	2.00433	1,859,900	4.02	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			328.75000	0.32875	372,980	3.97	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,597.33000	2.59733	2,433,350	3.97	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,182.03000	1.18203	1,277,830	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,677.30000	1.67730	1,560,800	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,196.37000	1.19637	1,292,910	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,660.55000	1.66055	1,544,790	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			811.16000	0.81116	885,750	4.03	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,213.37000	2.21337	2,075,660	4.03	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,167.79000	1.16779	1,262,850	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,694.17000	1.69417	1,576,930	4.09	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			0.00000	0.00000	13,120		0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			204.08000	0.20408	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			0.00000	0.00000	42,210		0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			174.99000	0.17499	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			233.17000	0.23317	15,970		0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												208,336,706.38	2,112	37,599
R208	On	06/08/2015	Bond Future			7.90000	97.30947	7.93093	97.17544		5.74	2,107,917,739.14	21,662	0
R208	On	05/11/2015	Bond Future			7.94674	95.58123	8.00558	95.33572		5.76	25,615,769.64	268	40,477

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			8.00371	97.22213	8.06561	96.97393		5.38	0.00	0	0
R208	On	05/05/2016	Bond Future			8.04823	95.56195	8.11399	95.30897		5.38	0.00	0	0
Total R208 Future												2,133,533,508.78	21,930	40,477
R208	On	06/08/2015	Bond Future	8.00	Put			23.20000	0.02320	0,000	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			358.94000	0.35894	475,620	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			17.35000	0.01735	0,000	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			3,879.60000	3.87960	4,013,630	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	0
R208	On	06/08/2015	Bond Future	7.99	Call			285.91000	0.28591	389,360	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			30.58000	0.03058	0,000	5.74	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			321.68000	0.32168	432,510	5.74	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			409.54000	0.40954	349,270	5.96	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			624.48000	0.62448	708,210	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,738.77000	1.73877	1,576,990	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			639.18000	0.63918	724,310	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,711.23000	1.71123	1,550,850	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			654.30000	0.65430	740,840	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,684.13000	1.68413	1,525,160	5.69	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,361.15000	2.36115	2,546,390	5.96	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			902.07000	0.90207	992,610	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,216.55000	2.21655	2,058,890	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			917.05000	0.91705	1,008,630	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,190.83000	2.19083	2,034,210	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			932.20000	0.93220	1,024,810	5.32	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,165.31000	2.16531	2,009,720	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,565.39000	1.56539	1,683,920	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,004.44000	2.00444	1,869,990	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,584.21000	1.58421	1,703,610	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,984.64000	1.98464	1,851,060	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,547.36000	1.54736	1,665,010	5.38	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,025.04000	2.02504	1,889,710	5.38	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												2,133,533,508.78	21,930	42,677
R209	On	06/08/2015	Bond Future			8.76000	78.50723	8.79065	78.27107		14.03	1,428,360,542.62	18,194	0
R209	On	05/11/2015	Bond Future			8.79237	76.77607	8.84429	76.37971		14.99	0.00	0	24,850
R209	On	04/02/2016	Bond Future			8.83728	78.09421	8.89044	77.69227		14.95	0.00	0	400
R209	On	05/05/2016	Bond Future			8.87613	76.34359	8.93076	75.93414		14.95	0.00	0	0
Total R209 Future												1,428,360,542.62	18,194	25,250
R209	On	06/08/2015	Bond Future	8.71	Call			40.92000	0.04092	0,000	14.01	0.00	0	0
R209	On	06/08/2015	Bond Future	8.71	Put			664.73000	0.66473	387,650	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			1,509.97000	1.50997	1,745,320	14.24	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			0.81000	0.00081	0,000	14.24	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			1,584.19000	1.58419	1,819,810	14.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			0.54000	0.00054	0,000	14.25	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			1,658.38000	1.65838	1,894,190	14.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			0.35000	0.00035	0,000	14.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Call			2,760.24000	2.76024	2,996,400	14.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.16	Put			0.00000	0.00000	0,000	14.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,845.72000	7.84572	8,081,880	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	0
R209	On	05/11/2015	Bond Future	8.50	Call			1,196.04000	1.19604	1,321,730	14.74	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Put			3,884.09000	3.88409	3,613,420	14.74	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			3,644.93000	3.64493	3,905,250	15.17	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,301.03000	1.30103	1,164,990	15.17	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			4,089.55000	4.08955	4,365,810	15.27	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			7,116.09000	7.11609	6,767,070	14.50	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,097.76000	1.09776	977,660	15.27	0.00	0	900
R209	On	05/11/2015	Bond Future	7.99	Call			328.33000	0.32833	373,410	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,269.55000	7.26955	6,918,270	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			337.89000	0.33789	384,070	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,192.44000	7.19244	6,842,260	14.49	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			348.07000	0.34807	395,410	14.50	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			6,045.40000	6.04540	6,332,790	15.51	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,521.75000	1.52175	1,407,200	15.51	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			2,732.71000	2.73271	2,914,740	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,878.61000	3.87861	3,658,700	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			2,766.58000	2.76658	2,950,100	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,835.50000	3.83550	3,617,080	14.82	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Call			2,800.68000	2.80068	2,985,690	14.83	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,792.73000	3.79273	3,575,800	14.83	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			4,209.86000	4.20986	4,431,150	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,621.87000	3.62187	3,433,710	14.96	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			4,132.54000	4.13254	4,351,380	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,692.30000	3.69230	3,501,690	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			4,170.33000	4.17033	4,390,400	14.95	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			3,656.16000	3.65616	3,466,780	14.95	0.00	0	0
Total R209 Option												0.00	0	4,640
Total For R209												1,428,360,542.62	18,194	29,890
R210	On	06/08/2015	Bond Future			182.56646	182.56646	182.59784	182.59784			137,107,411.46	751	0
R210	On	05/11/2015	Bond Future			183.39903	183.39903	183.40880	183.40880			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			186.56171	186.56171	186.57472	186.57472			0.00	0	0
Total R210 Future												137,107,411.46	751	1,698
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			3,587.84000	3.58784	3,556,460		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			3,607.84000	3.60784	3,576,460		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			3,597.84000	3.59784	3,566,460		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			1,398.80000	1.39880	1,389,030		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			1,418.80000	1.41880	1,409,030		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			1,408.80000	1.40880	1,399,030		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			1,584.72000	1.58472	1,571,710		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			1,574.72000	1.57472	1,561,710		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			1,564.72000	1.56472	1,551,710		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												137,107,411.46	751	1,698
R211	On	06/08/2015	Bond Future			134.30758	134.30758	134.33071	134.33071			150,424,489.60	1,120	0
R211	On	05/11/2015	Bond Future			136.48805	136.48805	136.49800	136.49800			0.00	0	0
R211	On	04/02/2016	Bond Future			137.14515	137.14515	137.15759	137.15759			0.00	0	1,120
Total R211 Future												150,424,489.60	1,120	1,120
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			659.29000	0.65929	682,420		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			669.29000	0.66929	692,420		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			679.29000	0.67929	702,420		0.00	0	0
R211	On	05/11/2015	Bond Future	134.99	Call			1,508.00000	1.50800	1,498,050		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			1,498.00000	1.49800	1,488,050		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			1,488.00000	1.48800	1,478,050		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			1,832.41000	1.83241	1,844,850		0.00	0	0

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			1,842.41000	1.84241	1,854,850		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			1,852.41000	1.85241	1,864,850		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												150,424,489.60	1,120	1,120
R212	On	06/08/2015	Bond Future			141.33430	141.33430	141.35861	141.35861			147,694,343.50	1,045	0
R212	On	05/11/2015	Bond Future			143.63129	143.63129	143.63931	143.63931			0.00	0	928
R212	On	04/02/2016	Bond Future			144.24594	144.24594	144.25661	144.25661			0.00	0	0
Total R212 Future												147,694,343.50	1,045	928
R212	On	06/08/2015	Bond Future	140.99	Call			368.61000	0.36861	344,300		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			358.61000	0.35861	334,300		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			348.61000	0.34861	324,300		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			2,350.69000	2.35069	2,358,710		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			2,360.69000	2.36069	2,368,710		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			2,370.69000	2.37069	2,378,710		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			1,733.39000	1.73339	1,744,060		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			1,743.39000	1.74339	1,754,060		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			1,753.39000	1.75339	1,764,060		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												147,694,343.50	1,045	928
R213	On	06/08/2015	Bond Future			8.64000	89.24397	8.67070	89.01046		11.99	304,678,913.58	3,414	0
R213	On	05/11/2015	Bond Future			8.68340	87.24770	8.73036	86.89502		12.79	0.00	0	19,120
R213	On	04/02/2016	Bond Future			8.73528	88.74523	8.78350	88.38788		12.68	0.00	0	0
R213	On	05/05/2016	Bond Future			8.77540	86.78570	8.82510	86.42161		12.68	0.00	0	0
Total R213 Future												304,678,913.58	3,414	19,120
R213	On	06/08/2015	Bond Future	8.49	Call			1.16000	0.00116	0,000	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			1,388.62000	1.38862	1,153,950	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			1.77000	0.00177	0,000	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			1,311.62000	1.31162	1,076,340	11.88	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2.65000	0.00265	0,000	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			1,234.99000	1.23499	998,830	11.89	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			205.34000	0.20534	232,240	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			8,097.35000	8.09735	7,771,570	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			211.85000	0.21185	239,490	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			8,019.19000	8.01919	7,694,150	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			218.82000	0.21882	247,240	12.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			7,941.60000	7.94160	7,617,340	12.35	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			3,011.11000	3.01111	3,184,930	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,333.39000	3.33339	3,149,860	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			3,046.84000	3.04684	3,221,990	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,294.88000	3.29488	3,112,680	12.68	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			3,084.05000	3.08405	3,260,530	12.69	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,257.94000	3.25794	3,077,070	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			3,565.08000	3.56508	3,743,670	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,042.43000	4.04243	3,856,930	12.69	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			3,494.11000	3.49411	3,670,450	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,118.87000	4.11887	3,931,120	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			3,528.75000	3.52875	3,706,220	12.68	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,079.76000	4.07976	3,893,140	12.68	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												304,678,913.58	3,414	19,120
R214	On	06/08/2015	Bond Future			8.80000	79.66613	8.83562	79.37590		14.76	973,520,108.60	12,220	0
R214	On	05/11/2015	Bond Future			8.83186	77.81952	8.88888	77.35891		15.74	0.00	0	12,095
R214	On	04/02/2016	Bond Future			8.87813	79.15517	8.93653	78.68793		15.72	0.00	0	4,620
R214	On	05/05/2016	Bond Future			8.91431	77.27742	8.97424	76.80157		15.72	0.00	0	0
Total R214 Future												973,520,108.60	12,220	16,715
R214	On	06/08/2015	Bond Future	8.74	Call			28.84000	0.02884	0,000	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			812.02000	0.81202	492,950	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			38.09000	0.03809	0,000	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			738.76000	0.73876	410,440	14.63	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			49.62000	0.04962	0,000	14.64	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			667.91000	0.66791	328,060	14.64	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			325.19000	0.32519	375,460	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			7,958.37000	7.95837	7,548,030	15.22	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			306.14000	0.30614	353,920	15.21	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,127.11000	8.12711	7,714,280	15.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			315.36000	0.31536	364,360	15.21	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,042.35000	8.04235	7,630,740	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			861.33000	0.86133	948,550	15.20	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,047.49000	9.04749	8,667,470	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			876.94000	0.87694	965,420	15.20	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			8,969.35000	8.96935	8,590,590	15.20	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			893.52000	0.89352	983,330	15.21	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			8,892.35000	8.89235	8,514,920	15.21	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			4,227.68000	4.22768	4,477,450	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,103.34000	4.10334	3,877,260	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			4,266.72000	4.26672	4,517,920	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,063.66000	4.06366	3,839,010	15.72	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			4,307.77000	4.30777	4,560,390	15.73	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,026.13000	4.02613	3,802,900	15.73	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												973,520,108.60	12,220	16,715
Total for Bond												15,651,457,003.06	154,481	469,483
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/08/2015 GOVI			491.08100	491.08100	490.04300	490.04300			186,610,780.00	38	0
GOVI On 05/11/2015 GOVI			499.69700	499.69700	497.99700	497.99700			0.00	0	441
GOVI On 04/02/2016 GOVI			508.27400	508.27400	506.55300	506.55300			0.00	0	26
GOVI On 05/05/2016 GOVI			517.37300	517.37300	515.61900	515.61900			0.00	0	0
Total GOVI Future									186,610,780.00	38	467
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			99,470.00000	9.94700	89,090,000		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			99,570.00000	9.95700	89,190,000		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			99,670.00000	9.96700	89,290,000		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			319,930.00000	31.99300	302,930,000		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			320,030.00000	32.00300	303,030,000		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			320,130.00000	32.01300	303,130,000		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			54,370.00000	5.43700	37,160,000		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			54,470.00000	5.44700	37,260,000		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			54,570.00000	5.45700	37,360,000		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			23,710.00000	2.37100	6,170,000		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			23,810.00000	2.38100	6,270,000		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			23,910.00000	2.39100	6,370,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									186,610,780.00	38	467
Total for GOVI									186,610,780.00	38	467

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	06/08/2015	Index Future			458.03100	458.03100	457.47300	457.47300			119,088,060.00	26	0
AL37	On	05/11/2015	Index Future			465.86100	465.86100	464.89900	464.89900			0.00	0	3
AL37	On	04/02/2016	Index Future			473.85800	473.85800	472.88600	472.88600			0.00	0	0
Total AL37 Future												119,088,060.00	26	3
Total For AL37												119,088,060.00	26	3
AL7T	On	06/08/2015	Index Future			541.27400	541.27400	540.15700	540.15700			0.00	0	0
AL7T	On	05/11/2015	Index Future			550.80700	550.80700	548.92500	548.92500			0.00	0	1
AL7T	On	04/02/2016	Index Future			560.26200	560.26200	558.35600	558.35600			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	06/08/2015	Index Future			494.86000	494.86000	493.73200	493.73200			19,794,400.00	4	0
ALBI	On	05/11/2015	Index Future			503.60100	503.60100	501.74500	501.74500			0.00	0	458
ALBI	On	04/02/2016	Index Future			512.24500	512.24500	510.36600	510.36600			0.00	0	152
ALBI	On	05/05/2016	Index Future			521.41500	521.41500	519.50000	519.50000			0.00	0	0
Total ALBI Future												19,794,400.00	4	610
Total For ALBI												19,794,400.00	4	610
IGOV	On	06/08/2015	Index Future			232.27900	232.27900	232.28900	232.28900			485,463,110.00	209	0
IGOV	On	05/11/2015	Index Future			236.06600	236.06600	236.07800	236.07800			0.00	0	973
IGOV	On	04/02/2016	Index Future			240.13700	240.13700	240.15400	240.15400			0.00	0	82
IGOV	On	05/05/2016	Index Future			244.45500	244.45500	244.47100	244.47100			0.00	0	0
Total IGOV Future												485,463,110.00	209	1,055
Total For IGOV												485,463,110.00	209	1,055
ILBI	On	06/08/2015	Index Future			629.41300	629.41300	629.44100	629.44100			12,588,260.00	2	0
ILBI	On	05/11/2015	Index Future			639.78700	639.78700	639.81900	639.81900			0.00	0	0
ILBI	On	04/02/2016	Index Future			650.77900	650.77900	650.81300	650.81300			6,507,790.00	1	160
Total ILBI Future												19,096,050.00	3	160
Total For ILBI												19,096,050.00	3	160
Total for Index												643,441,620.00	242	1,829
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 :									16,481,509,403.06	154,761	473,779
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.77258			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	100.98995			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			9.26000	103.61408	9.26000	103.58859		8,334,000,000,000.00	900,000,000	950,000,000	
Total AA05 SPOT								8,334,000,000,000.00	900,000,000	950,000,000	
Total For AA05								8,334,000,000,000.00	900,000,000	950,000,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.54583		0.00	2,500,000,000	1,250,000,000	
Total AA06 SPOT								0.00	2,500,000,000	1,250,000,000	
Total For AA06								0.00	2,500,000,000	1,250,000,000	
AA07 On 15/04/2021 Spot Bond			9.40000	103.44966	9.40000	103.42370		0.00	0	100,000,000	
Total AA07 SPOT								0.00	0	100,000,000	
Total For AA07								0.00	0	100,000,000	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.55000	10.00000	110.52100		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	99.72421		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	98.52804		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			9.65000	98.11836	9.65000	98.09323		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	9.26280	100.00000	9.24036		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	102.43929	10.84000	102.40991			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	9.75499	100.00000	9.73568			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	100.58144			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			8.87000	105.00470	8.87000	104.97995		8,870,000,000,000.00	1,000,000,000	1,000,000,000	
Total AB09 SPOT								8,870,000,000,000.00	1,000,000,000	1,000,000,000	
Total For AB09								8,870,000,000,000.00	1,000,000,000	1,000,000,000	
ABC12 On 25/11/2020 Spot Bond			10.00000	111.68600	10.00000	111.65700		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	126.16814	2.17500	280.61086		2,914,500,000,000.00	1,340,000,000	670,000,000	
Total ABCPI3 SPOT								2,914,500,000,000.00	1,340,000,000	670,000,000	
Total For ABCPI3								2,914,500,000,000.00	1,340,000,000	670,000,000	
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.41156		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	101.89261		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	101.18020		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	101.20998		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	99.07127		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	100.46668		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	100.16800				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	99.93997				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	99.93820				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	179.24751	1.91500	179.22297				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	178.80057	2.17000	178.77486				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	191.15873	1.82000	191.13308				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			8.26625	82.21452	8.26625	82.19663				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			8.26625	82.21452	8.26625	82.19663				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	100.68000				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	101.07748				0.00	200,000,000	50,000,000
Total ABN39 SPOT										0.00	200,000,000	50,000,000
Total For ABN39										0.00	200,000,000	50,000,000
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	99.96000				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	99.11000				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	98.60000				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	97.18000				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	97.51000				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	100.69653				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	100.57169				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	96.15000				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	95.44000				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	95.16000				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	94.88000				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	100.83584				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			6.98500	106.05992	6.98500	106.03975				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	100.54816			0.00	240,000,000	60,000,000
Total ABN58 SPOT									0.00	240,000,000	60,000,000
Total For ABN58									0.00	240,000,000	60,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	93.14000			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	92.88000			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	96.15978	2.46500	113.43137		3,500,300,000,000.00	1,420,000,000	710,000,000	
Total ABN61 SPOT								3,500,300,000,000.00	1,420,000,000	710,000,000	
Total For ABN61								3,500,300,000,000.00	1,420,000,000	710,000,000	
ABN62 On 31/03/2028 Spot Bond			2.31500	104.05689	2.31500	168.63361		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	116.43246	2.38000	219.27419		952,000,000,000.00	400,000,000	200,000,000	
Total ABN63 SPOT								952,000,000,000.00	400,000,000	200,000,000	
Total For ABN63								952,000,000,000.00	400,000,000	200,000,000	
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	91.55000		0.00	0	0	
Total ABN66 SPOT								0.00	0	0	
Total For ABN66								0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			9.74500	92.97361	9.74500	92.94957		12,668,500,000,000.00	1,300,000,000	650,000,000	
Total ABN67 SPOT								12,668,500,000,000.00	1,300,000,000	650,000,000	
Total For ABN67								12,668,500,000,000.00	1,300,000,000	650,000,000	
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000		0.00	0	0	
Total ABN68 SPOT								0.00	0	0	
Total For ABN68								0.00	0	0	
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	103.90000		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	53.51000		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	102.01832				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	99.37000				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	109.52500				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	107.39679	9.63000	107.36919				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	103.06000				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			9.66500	107.14877	9.66500	107.12113				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			9.10500	92.25391	9.10500	92.23148				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	99.17000				0.00	0	270,000,000
Total ABN81 SPOT										0.00	0	270,000,000
Total For ABN81										0.00	0	270,000,000
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	113.06000				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			9.76000	106.47962	9.76000	106.45190			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	93.23000			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	101.32861			0.00	240,000,000	60,000,000
Total ABN91 SPOT									0.00	240,000,000	60,000,000
Total For ABN91									0.00	240,000,000	60,000,000
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.24551			0.00	200,000,000	50,000,000
Total ABN92 SPOT									0.00	200,000,000	50,000,000
Total For ABN92									0.00	200,000,000	50,000,000
ABS10 On 17/03/2018 Spot Bond			8.42000	107.30151	8.42000	107.27746		11,788,000,000.00	1,400,000	1,410,000,000	
Total ABS10 SPOT								11,788,000,000.00	1,400,000	1,410,000,000	
Total For ABS10								11,788,000,000.00	1,400,000	1,410,000,000	
ABS11 On 09/04/2021 Spot Bond			9.58000	102.55300	9.58000	102.52678		1,916,000,000,000.00	200,000,000	800,000,000	
Total ABS11 SPOT								1,916,000,000,000.00	200,000,000	800,000,000	
Total For ABS11								1,916,000,000,000.00	200,000,000	800,000,000	
ABS12 On 14/05/2020 Spot Bond			9.38500	101.76736	9.38500	101.74200		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			9.81000	101.68168	9.81000	101.65522		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			9.29500	97.42484	9.29500	97.40067		9,295,000,000.00	1,000,000	4,415,000,000	
Total ABS6 SPOT								9,295,000,000.00	1,000,000	4,415,000,000	
Total For ABS6								9,295,000,000.00	1,000,000	4,415,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.86000	96.61781	9.86000	96.59254			13,804,000,000,000.00	1,400,000,000	2,610,000,000
Total ABS7 SPOT									13,804,000,000,000.00	1,400,000,000	2,610,000,000
Total For ABS7									13,804,000,000,000.00	1,400,000,000	2,610,000,000
ABS9 On 17/03/2016 Spot Bond			7.69000	104.71803	7.69000	104.69656			6,690,300,000,000.00	870,000,000	2,070,000,000
Total ABS9 SPOT									6,690,300,000,000.00	870,000,000	2,070,000,000
Total For ABS9									6,690,300,000,000.00	870,000,000	2,070,000,000
ABSI2 On 07/12/2023 Spot Bond			1.98500	224.41375	1.98500	284.29277			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.36500	130.37282	1.36500	133.26439			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	134.51830	1.94500	137.20154			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	0.01016	100.00000	0.01013			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			8.95500	105.86690	8.95500	105.84114			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	99.75809			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	9.76829	100.00000	9.74462			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	99.75209			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	99.66735			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	58.22353	100.00000	58.08248			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	99.76409				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	75.23208				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	58.22353	100.00000	58.08248				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	99.20502				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	101.18209				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	101.29465				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	101.13188				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	101.16581				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	101.18073				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	100.28221				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	100.28221				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	100.28372				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	100.28372				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	100.28069				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	97.53693				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	111.68600	10.00000	111.65700				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	101.00140				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	101.14548				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	101.17914				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	101.19266				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	101.16554				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	101.10475				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			9.59500	102.79415	9.59500	102.83465				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	91.83596				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	198.75920				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	198.84211				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	101.13178				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	102.03723				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	101.55421				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	102.03613				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	100.88191				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	100.62572				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	111.68600	10.00000	111.65700				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	102.08411				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	101.98755				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	101.13587				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	101.92053				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	101.11167				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	101.06411				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	104.00943	10.23000	103.98124				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	101.03954				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	114.47540				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			9.72500	101.63169	9.72500	101.60532				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	101.10752				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	120.12873	1.75000	120.24773			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	101.07859			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL17Ϭ On 20/06/2019 Spot Bond				100.00000	0.00000	101.11221			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17ϩ On 20/06/2019 Spot Bond				100.00000	0.00000	101.04495			0.00	0	136,920,000
Total ACL175 SPOT									0.00	0	136,920,000
Total For ACL175									0.00	0	136,920,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13205			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	102.34909			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	101.03283			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18Ϭ On 20/09/2017 Spot Bond				100.00000	0.00000	101.88913			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL18ϩ On 20/09/2022 Spot Bond				100.00000	0.00000	101.10549			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18ϥ On 20/09/2016 Spot Bond				100.00000	0.00000	101.08368			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	101.14120			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18ϩ On 20/09/2020 Spot Bond				100.00000	0.00000	101.15883			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	101.07777			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	101.26724			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	101.16299			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	101.16299			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	101.21968			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	101.08531			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	101.22968			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	102.63134			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	101.21968			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	98.97201			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	101.18607			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	101.16597			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	142.38805			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	144.44154			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	101.01802			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	101.00859			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	99.83032			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	101.03418			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	100.18270			0.00	660,000,000	406,000,000
Total ACL213 SPOT									0.00	660,000,000	406,000,000
Total For ACL213									0.00	660,000,000	406,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.07859			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	101.01937			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	101.01802			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	101.11959			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	99.99979			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	100.34483				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	100.33928				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	101.48419				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	100.25666				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	100.25171				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	101.81766				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	72.24091	100.00000	71.96830				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	40.36823	100.00000	40.27044				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	14.62973	100.00000	14.59430				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	1.59183	100.00000	1.58798				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	101.67102				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	100.44090				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.48546			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	100.54478			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	100.41912			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			8.20500	101.00195	8.20500	100.97977			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	100.54235			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	100.63227			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	34.64821	100.00000	34.53065			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2020 Spot Bond			100.00000	9.11326	100.00000	9.08234			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			9.29500	101.34044	9.29500	101.31542		7,436,000,000.00		800,000	2,890,000,000
Total AIR01 SPOT								7,436,000,000.00		800,000	2,890,000,000
Total For AIR01								7,436,000,000.00		800,000	2,890,000,000
AIR02 On 30/04/2023 Spot Bond			9.76000	113.52651	9.76000	113.49695		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			7.71000	106.33271	7.71000	106.31086		0.00		0	0
Total AIR03 SPOT								0.00		0	0
Total For AIR03								0.00		0	0
AIR04 On 29/05/2024 Spot Bond			9.48500	100.47828	9.48500	100.45299		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	14.72421	100.00000	14.69163				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			10.07000	101.47576	10.07000	101.44868				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	172.75800	2.56500	172.73134				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	101.39029				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	100.97653				0.00	30,400,000,000	15,200,000,000
Total APF01 SPOT										0.00	30,400,000,000	15,200,000,000
Total For APF01										0.00	30,400,000,000	15,200,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.05133				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	16.48164	100.00000	8.93529				436,700,000,000,000.00	94,367,000,000	45,200,000,000
Total APF03 SPOT										16,700,000,000,000.00	94,367,000,000	45,200,000,000
Total For APF03										16,700,000,000,000.00	94,367,000,000	45,200,000,000
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.00374				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	102.12557				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03051				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	101.06411			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	101.48033			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	101.65691			0.00	0	0
Total ASN013 SPOT									0.00	0	0
Total For ASN013									0.00	0	0
ASN01(On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN01(On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									0.00	0	0
Total For ASN015									0.00	0	0
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	93.96000			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	101.40114			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	114.45637			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	132.88790	2.63000	238.30228			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	114.29857			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	99.77881				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	113.67295				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	114.44503				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	80,000,000	20,000,000
Total ASN036 SPOT										0.00	80,000,000	20,000,000
Total For ASN036										0.00	80,000,000	20,000,000
ASN03: On 07/12/2033 Spot Bond			2.64500	166.87039	2.64500	211.39169				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	100.95874				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	100.96885				0.00	0	115,000,000
Total ASN052 SPOT										0.00	0	115,000,000
Total For ASN052										0.00	0	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	100.57558			0.00	30,000,000	15,000,000
Total ASN054 SPOT									0.00	30,000,000	15,000,000
Total For ASN054									0.00	30,000,000	15,000,000
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.53524			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	100.43415			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	100.32572			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	100.27388			0.00	200,000,000	50,000,000
Total ASN061 SPOT									0.00	200,000,000	50,000,000
Total For ASN061									0.00	200,000,000	50,000,000
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.52617			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	100.01442			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	101.43639			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	101.15448			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	100.08703			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	101.06009				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	92.76764				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	100.75196				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	100.28653				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.13195				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	39.77136	100.00000	39.68335				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	23.08224	100.00000	23.02632				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	23.18069	100.00000	23.12454				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	22.73764	100.00000	22.68256				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	31.89938	100.00000	31.82210				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	42.95443	100.00000	42.85037				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	17.74414	100.00000	17.70115				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	42.18694	100.00000	42.08474				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	61.01573	100.00000	60.86791				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	1.14352	100.00000	1.13896				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	101.18803				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	100.93717				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	101.23962				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			9.29500	104.88624	9.29500	104.86021				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.04660				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	100.32874				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	101.26469				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	101.64304				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			9.78000	100.85439	9.78000	100.82809			3,912,000,000,000.00	400,000,000	1,600,000,000
Total BAW19 SPOT									3,912,000,000,000.00	400,000,000	1,600,000,000
Total For BAW19									3,912,000,000,000.00	400,000,000	1,600,000,000
BAW2 On 02/10/2015 Spot Bond			6.97500	104.81350	6.97500	104.79367			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	85.18519	100.00000	84.98845			000,000,000,000,000.00	10,000,000,000	10,000,000,000
Total BAW20U SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For BAW20U									10,000,000,000,000.00	10,000,000,000	10,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.93000	100.51404	9.93000	100.48758			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	103.08700			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.02000	105.31715	9.02000	105.29177			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			10.94707	102.42369	10.94707	102.03866			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			10.80937	101.39859	10.80937	101.35594			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			10.94205	101.37339	10.94205	101.37399			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	101.23615			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			11.02129	101.35264	11.02129	101.35858			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			11.89031	101.16056	11.89031	101.11560			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	101.26454			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	101.26454			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	101.26461			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			11.19707	101.16062	11.19707	101.18398			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			11.12829	101.96819	11.12829	101.43730			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			10.80937	101.39859	10.80937	101.35594			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	101.62111	11.06000	101.54989		11,813,475,595,040.00	1,068,126,184	2,136,252,369	
Total BAYA15 SPOT								11,813,475,595,040.00	1,068,126,184	2,136,252,369	
Total For BAYA15								11,813,475,595,040.00	1,068,126,184	2,136,252,369	
BAYA16 On 30/09/2016 Spot Bond			10.27017	98.52900	10.27017	101.25350			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	101.94656			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	101.19906			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	101.19906			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			8.03778	104.97017	8.03778	103.63816				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.79500	100.25230	11.79500	100.07908				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	99.70845				0.00	500,000,000	250,000,000
Total BAYA25 SPOT										0.00	500,000,000	250,000,000
Total For BAYA25										0.00	500,000,000	250,000,000
BAYA26 On 30/09/2017 Spot Bond			11.72000	78.15995	11.72000	98.36879				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	101.09445				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	98.77943	9.28000	101.05254				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.16293				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.59500	76.44389	11.59500	98.10364				0.00	0	500,000,000
Total BAYA32 SPOT										0.00	0	500,000,000
Total For BAYA32										0.00	0	500,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.12937				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.15734				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.15734				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	101.11593				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	101.17914				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	101.17914				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	101.11817				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	101.13981				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	101.17925				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	100.92408				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.96110				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			13.94707	102.75594	13.94707	102.37281				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			15.25102	101.88838	15.25102	101.88089				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			14.14579	101.76827	14.14579	101.69140			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	101.51932			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	101.51932			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	101.51932			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	101.57472			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	101.32480			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	38.25443	100.00000	38.18185			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	20.74456	100.00000	20.69431			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	18.87988	100.00000	18.83415			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	11.65425	100.00000	11.62602			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	11.65425	100.00000	11.62602			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	14.09055	100.00000	14.05640			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	12.20921	100.00000	12.17963				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	100.38984				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	100.67329				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	100.49421				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	10.10773	100.00000	10.08324				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	10.10773	100.00000	10.08324				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	97.59358	100.00000	97.33333				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	94.07216	100.00000	93.83033				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	83.52403	100.00000	83.33333				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	103.71683	1.88500	185.37359				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			8.28000	94.44542	8.28000	160.02485				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			8.28000	95.74373	8.28000	160.40667				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			8.66500	98.40869	8.66500	98.38590			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			8.39500	99.69857	8.39500	99.67628			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	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	100.41538			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	100.87603			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	100.45221			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.48050			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	100.55928			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	54.00626	100.00000	53.87543			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	100.25774			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	100.26257				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	100.26417				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	100.28345				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	100.30911				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	33.81767	100.00000	33.73575				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	33.81767	100.00000	33.73575				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	101.21654				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	101.23980				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			8.52000	103.98194	8.52000	103.95837				0.00	0	1,015,640,000
Total BG42A4 SPOT										0.00	0	1,015,640,000
Total For BG42A4										0.00	0	1,015,640,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.30953				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	101.43331				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	24.13934	100.00000	24.08086				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	24.13934	100.00000	24.08086				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	100.82824				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			11.34500	99.58659	11.34500	100.74652				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	100.15746				0.00	400,000,000	200,000,000
Total BGL03 SPOT										0.00	400,000,000	200,000,000
Total For BGL03										0.00	400,000,000	200,000,000
BGL04 On 05/02/2025 Spot Bond			11.23500	93.35068	11.23500	96.07312				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	103.91932				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	79.56554	100.00000	79.40416				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	101.48616				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	100.51040				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			8.90500	71.92712	8.90500	100.83792				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	100.51037				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	100.00000			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	80.93126	100.00000	80.75221		500,000,000,000,000.00	95,000,000,000	46,400,000,000	
Total BIDC48 SPOT								10,000,000,000,000.00	95,000,000,000	46,400,000,000	
Total For BIDC48								10,000,000,000,000.00	95,000,000,000	46,400,000,000	
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.50280			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.73796			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	101.49647			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	101.57033			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	101.70457			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	102.26348			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	103.17030			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	100.37038			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	100.38055			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	101.31055				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	101.41814				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	101.53047				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	98.66200				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	98.01753				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	99.96479				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	99.77148				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	99.82370				0.00	2,000,000,000	2,000,000,000
Total BTC047 SPOT										0.00	2,000,000,000	2,000,000,000
Total For BTC047										0.00	2,000,000,000	2,000,000,000
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	99.57423				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	99.52115				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	99.02588				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	98.99271				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	100.57572				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	98.74641				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	98.78108				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	100.50582				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	98.86740				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	98.67297				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	100.28155				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	98.47423				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	98.51379				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	39.91471	100.00000	39.81802				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	100.93027				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	100.96517				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	101.13186				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	99.83207				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	19.78965	100.00000	19.74170				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			9.72000	108.80460	9.72000	108.77654				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	104.16272				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			8.07000	104.48768	8.07000	104.46522				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			12.79500	101.22188	12.79500	101.18776				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	97.45284				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			13.09500	96.13408	13.09500	96.10095				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			9.17000	102.61101	9.17000	102.58601				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	99.11692				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			13.09500	98.96403	13.09500	98.92936				0.00	0	500,000,000
Total CBL18 SPOT										0.00	0	500,000,000
Total For CBL18										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
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.33206			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	95.45324			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	100.09909			0.00	160,000,000	40,000,000
Total CBL21 SPOT									0.00	160,000,000	40,000,000
Total For CBL21									0.00	160,000,000	40,000,000
CBL22 On 06/05/2020 Spot Bond			10.73000	94.12462	10.73000	94.09789			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	101.99903			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			10.18500	114.38118	10.18500	114.35014			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			10.21500	109.92459	10.21500	109.89468			0.00	0	1,050,000,000
Total CCT02 SPOT									0.00	0	1,050,000,000
Total For CCT02									0.00	0	1,050,000,000
CCT03 On 15/03/2025 Spot Bond			10.11000	110.88144	10.11000	110.85173		2,022,000,000,000.00	200,000,000	548,200,000	
Total CCT03 SPOT								2,022,000,000,000.00	200,000,000	548,200,000	
Total For CCT03								2,022,000,000,000.00	200,000,000	548,200,000	
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.99549			0.00	500,000,000	250,000,000
Total CGR10 SPOT									0.00	500,000,000	250,000,000
Total For CGR10									0.00	500,000,000	250,000,000
CGR11 On 28/03/2016 Spot Bond			11.92000	104.52914	11.92000	104.49625			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	101.23880			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	101.57101			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	111.68620	10.00000	111.65700				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	100.90718				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	101.29374				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	100.49339				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	8.88966	100.00000	8.86190				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	20.24033	100.00000	20.19130				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	21.14151	100.00000	21.07550				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	101.72779				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.00929				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.04872				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.09426				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	99.67590			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	99.67923			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	99.66165			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	101.13190			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	101.44407			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	101.13200	10.11000	101.10490			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	100.75196			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	125.89502	2.76000	125.87482			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	123.19449	3.14000	125.90546			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	103.69129	8.25000	103.66851			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	134.73493	2.64500	128.60102			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	131.06053	2.40000	125.09473			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	101.58448			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			8.78000	102.41685	8.78000	102.39281			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	100.44851			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	100.46060			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			8.83000	102.46625	8.83000	102.44207			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			8.83000	102.46625	8.83000	102.44207			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			8.88000	101.25148	8.88000	101.22745			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	101.15905			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	101.27571			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	111.68600	10.00000	111.65700			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	111.68600	10.00000	111.65700			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	99.93972			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	101.72785			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	104.35840	9.35000	104.33206			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	104.35840	9.35000	104.33206			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	101.66942			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	101.38148			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	101.74536			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	101.74536			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	101.74536			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	101.31196			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			9.52500	103.99966	9.52500	103.97336			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	100.86515			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	104.54008			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	101.33464			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	101.32803			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	101.34025			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	101.70589			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	101.94714			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
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52573				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	102.15185				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	101.03148				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	100.29153				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	101.93677				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	101.30238				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	101.13242				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	102.92360				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	111.68600	10.00000	111.65700				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	100.90113				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	101.11996				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	100.93252				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	101.23639				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	100.90119				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	101.31167				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	101.00604				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	102.27084				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 20/03/2018 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 14/11/2022 Spot Bond				100.00000	0.00000	99.92592				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	99.92592				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			11.02500	95.01463	11.02500	94.98692			4,410,000,000,000.00	400,000,000	200,000,000
Total CLN314 SPOT									4,410,000,000,000.00	400,000,000	200,000,000
Total For CLN314									4,410,000,000,000.00	400,000,000	200,000,000
CLN315 On 20/03/2023 Spot Bond			11.54500	96.58167	11.54500	96.55223			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	100.96110			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	101.23578			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	99.92756			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	100.40237			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	100.26869			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	102.42686	8.80500	102.44105			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	101.08531			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	100.40617			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	101.15522			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	101.23310				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	101.18626				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	101.64685				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	83.12075				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	101.29478				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	100.96110				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	100.31984				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	101.43003				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	100.96673				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	101.63671				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	101.34874				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	101.03685				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	101.19551				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	100.31689				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	99.99996				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	100.93862				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	100.30502				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	101.60937				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	100.26553				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	100.39998				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	100.98838				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			10.20500	102.95116	10.20500	106.05141			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	101.09857			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	100.13249			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			12.34500	104.54840	12.34500	108.35556			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	100.13772			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			12.37500	101.92038	12.37500	101.88713			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	105.76903	10.02000	105.74093			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	100.13772			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	100.35316			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	101.31355			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	101.08157			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	101.10465			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	101.10480				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	101.00268				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			9.73000	104.50983	9.73000	104.48285				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	101.15903				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	101.19954				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	101.77788	10.98000	101.74832				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	104.30952	11.00000	104.27918				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	101.24012				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	100.39638				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			12.13500	104.17010	12.13500	104.13675				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	101.33767				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	101.10453				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	100.38406				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	101.17938				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	100.85300				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	101.01647				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	101.03148				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	101.09204				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	101.45658				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	101.18611				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	101.51423				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	99.93019				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	99.93060				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	101.09204				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	101.23310				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	100.91267				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	100.89361				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	99.71860				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	100.96413				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	101.09876				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	100.25562				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	100.72712				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	100.77887				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
CLN411 On 20/09/2020 Spot Bond			100.00000	1.03557	100.00000	100.00000			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond			100.00000	1.78368	100.00000	100.00000			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.73391	7.01000	42.34030			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	169.96365			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			8.66500	98.40869	8.66500	149.02541			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			8.28000	36.38133	8.28000	160.02485			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			8.28000	36.83486	8.28000	160.40667			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	98.64066			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	98.62904			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	100.72358			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	101.05366			0.00	0	290,000,000
Total CLNF04 SPOT									0.00	0	290,000,000
Total For CLNF04									0.00	0	290,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF0! On 20/09/2016 Spot Bond				100.00000	0.00000	101.17259			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0! On 20/12/2016 Spot Bond				100.00000	0.00000	101.09660			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.00000	0.00000	101.11159			0.00	0	40,000,000
Total CLNF07 SPOT									0.00	0	40,000,000
Total For CLNF07									0.00	0	40,000,000
CLNF0! On 10/07/2017 Spot Bond				100.00000	0.00000	100.71142			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0! On 20/06/2017 Spot Bond				100.00000	0.00000	101.10549			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1! On 24/07/2017 Spot Bond				100.00000	0.00000	100.40237			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1! On 20/03/2018 Spot Bond				100.00000	0.00000	101.00590			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	101.07763			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1! On 20/06/2019 Spot Bond				100.00000	0.00000	101.07084			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1! On 20/09/2019 Spot Bond				100.00000	0.00000	101.07758			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1! On 20/06/2020 Spot Bond				100.00000	0.00000	101.10549			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	101.87338			0.00	40,000,000	10,000,000
Total COH001 SPOT									0.00	40,000,000	10,000,000
Total For COH001									0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.62822			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			8.96000	107.82686	8.96000	106.40948			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.84500	102.02826	8.84500	102.00413		1,771,653,500,000.00		200,300,000	1,930,400,000
Total COJ04 SPOT								1,771,653,500,000.00		200,300,000	1,930,400,000
Total For COJ04								1,771,653,500,000.00		200,300,000	1,930,400,000
COJ05 On 05/06/2023 Spot Bond			10.37000	111.89622	10.37000	111.86532			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ06 On 09/12/2015 Spot Bond			7.43500	102.91288	7.43500	102.89242			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			9.94000	107.68531	9.94000	107.65694			0.00	0	200,000,000
Total COJ07 SPOT									0.00	0	200,000,000
Total For COJ07									0.00	0	200,000,000
COJG0 On 09/06/2024 Spot Bond			9.98500	102.87843	9.98500	102.85104			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			10.35500	96.77241	10.35500	96.74571			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.01000	98.16380	11.01000	98.13507		2,202,000,000,000.00		200,000,000	1,500,000,000
Total COT02 SPOT								2,202,000,000,000.00		200,000,000	1,500,000,000
Total For COT02								2,202,000,000,000.00		200,000,000	1,500,000,000
COT03 On 05/06/2028 Spot Bond			11.01000	91.21524	11.01000	91.18853			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	101.62147			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	11.43174	100.00000	11.40405			0.00	0	0
Total CPL01U SPOT									0.00	0	0
Total For CPL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.61058				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.02361				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	101.60563				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	103.36521				0.00	0	0
Total CPL026 SPOT										0.00	0	0
Total For CPL026										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				100.00000	0.00000	102.16082				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	10.62212	100.00000	10.59639				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	13.14054	100.00000	13.10871				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			11.70500	96.47593	11.70500	97.58128				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	18.44837	100.00000	18.40367				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	10.00811	100.00000	9.98387				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	19.20240	100.00000	19.15588				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	100.29773				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG4 On 29/09/2017 Spot Bond			8.04500	100.24380	8.04500	100.22232			0.00	0	380,000,000
Total DENG44 SPOT									0.00	0	380,000,000
Total For DENG44									0.00	0	380,000,000
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	99.82278			0.00	600,000,000	300,000,000
Total DENG55 SPOT									0.00	600,000,000	300,000,000
Total For DENG55									0.00	600,000,000	300,000,000
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.50406			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	101.32924			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	82.43355	100.00000	82.25117			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	101.31300			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	100.72839			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.16848			0.00	0	0
Total DLTC10 SPOT									0.00	0	0
Total For DLTC10									0.00	0	0
DLTC11 On 03/02/2016 Spot Bond			100.00000	70.67146	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total DLTC11 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For DLTC11								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
DLTC12 On 03/08/2016 Spot Bond			100.00000	49.85770	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total DLTC12 SPOT								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For DLTC12								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.42735			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	100.61153			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.23981			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	55.78433			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			9.47000	99.39303	9.47000	99.36791			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV21 On 15/06/2016 Spot Bond			7.68000	108.20351	7.68000	108.18124			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			9.25500	100.82852	9.25500	100.80373		31,467,000,000.00		3,400,000	1,350,000,000
Total DV22 SPOT								31,467,000,000.00		3,400,000	1,350,000,000
Total For DV22								31,467,000,000.00		3,400,000	1,350,000,000
DV23 On 27/02/2023 Spot Bond			9.63500	106.50179	9.63500	106.47411		5,781,000,000.00		600,000	3,562,600,000
Total DV23 SPOT								5,781,000,000.00		600,000	3,562,600,000
Total For DV23								5,781,000,000.00		600,000	3,562,600,000
DV24 On 18/02/2024 Spot Bond			9.61500	100.27272	9.61500	100.24671		5,451,705,000,000.00		567,000,000	1,047,000,000
Total DV24 SPOT								5,451,705,000,000.00		567,000,000	1,047,000,000
Total For DV24								5,451,705,000,000.00		567,000,000	1,047,000,000
DV29 On 18/02/2029 Spot Bond			9.62000	103.42498	9.62000	103.39814		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	101.05184			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	99.82352			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	101.12676			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	101.17747			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVC01: On 26/01/2016 Spot Bond				100.00000	0.00000	100.28514				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01: On 25/06/2016 Spot Bond				100.00000	0.00000	100.86647				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	99.93853				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.64392				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	100.34997				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			8.36500	120.93268	8.36500	120.90575				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	96.63992				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	101.92356	2.31000	101.90856				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	127.42481	2.05500	127.40695				0.00	0	6,496,600,000
Total EL28 SPOT										0.00	0	6,496,600,000
Total For EL28										0.00	0	6,496,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29 On 19/11/2029 Spot Bond			2.05500	114.90269	2.05500	114.88657			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	115.78093	1.97500	115.76493			0.00	0	6,975,000,000
Total EL30 SPOT									0.00	0	6,975,000,000
Total For EL30									0.00	0	6,975,000,000
EL31 On 02/06/2031 Spot Bond			2.23000	104.98839	2.23000	104.97315			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.29000	102.29430	2.29000	102.27930			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			9.78000	103.42939	9.78000	103.40256			0.00	0	118,800,000
Total EMM01 SPOT									0.00	0	118,800,000
Total For EMM01									0.00	0	118,800,000
EMM02 On 11/03/2021 Spot Bond			9.68000	108.87361	9.68000	108.84565			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			10.06000	102.64316	10.06000	102.61579			0.00	0	200,000,000
Total EMM03 SPOT									0.00	0	200,000,000
Total For EMM03									0.00	0	200,000,000
EMM04 On 16/05/2028 Spot Bond			10.25500	94.42799	10.25500	97.44298			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			10.39500	105.36383	10.39500	104.49954			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			10.16000	101.92769	10.16000	101.68061			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	99.84245			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	99.63340			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.21574			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	100.10098			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	100.09691			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.09172			0.00	690,000,000	345,000,000
Total EPFC12 SPOT									0.00	690,000,000	345,000,000
Total For EPFC12									0.00	690,000,000	345,000,000
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	103.30916			0.00	0	0
Total EPFC15 SPOT									0.00	0	0
Total For EPFC15									0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	101.56610			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	101.69855			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	96.11528			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	99.65705			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			10.37500	99.02333	10.37500	98.99597			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	97.85557			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	99.44148			0.00	0	0
Total EQS09 SPOT									0.00	0	0
Total For EQS09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.87339			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	99.86525			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	99.88740			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	111.68600	10.00000	111.65700			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87687			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87195			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87785			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.87375			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.88492			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.88654			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES15 On 30/08/2015 Spot Bond			6.25000	103.55582	6.25000	103.53814			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			8.21000	105.32335	8.21000	105.30020		738,952,544,000.00	90,006,400	16,055,349,000	
Total ES18 SPOT								738,952,544,000.00	90,006,400	16,055,349,000	
Total For ES18								738,952,544,000.00	90,006,400	16,055,349,000	
ES23 On 25/01/2023 Spot Bond			8.87000	106.54639	8.87000	106.52127		80,747,405,473,000.00	9,103,427,900	10,644,415,700	
Total ES23 SPOT								80,747,405,473,000.00	9,103,427,900	10,644,415,700	
Total For ES23								80,747,405,473,000.00	9,103,427,900	10,644,415,700	
ES26 On 02/04/2026 Spot Bond			9.11000	94.34324	9.11000	94.32029		1,937,260,631,000.00	212,652,100	15,651,512,300	
Total ES26 SPOT								1,937,260,631,000.00	212,652,100	15,651,512,300	
Total For ES26								1,937,260,631,000.00	212,652,100	15,651,512,300	
ES33 On 15/09/2033 Spot Bond			9.69500	84.48626	9.74500	84.10341		649,862,466,837,500.00	67,030,682,500	136,514,076,200	
Total ES33 SPOT								649,862,466,837,500.00	67,030,682,500	136,514,076,200	
Total For ES33								649,862,466,837,500.00	67,030,682,500	136,514,076,200	
ES42 On 25/04/2042 Spot Bond			9.82500	90.06224	9.82500	90.03864		862,320,600,000.00	87,768,000	64,026,167,800	
Total ES42 SPOT								862,320,600,000.00	87,768,000	64,026,167,800	
Total For ES42								862,320,600,000.00	87,768,000	64,026,167,800	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	98.78116		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	96.87494		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	101.66416		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	100.50297		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	100.96403		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	99.79233		0.00	0	0	
Total FIFB04 SPOT								0.00	0	0	
Total For FIFB04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	99.81196				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	101.36438				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	102.40440				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC18 On 12/08/2015 Spot Bond				100.00000	0.00000	101.63725				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	101.18899				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	101.11337				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	0.08690	100.00000	0.08535				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	0.08690	100.00000	0.08535				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	10.56713	100.00000	10.54153				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	10.28565	100.00000	10.26074				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	101.18543				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	100.30123				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.32484				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	101.41771				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			9.69500	97.83055	9.69500	97.80524				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.15673				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	101.15666				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	100.34403				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	103.38455				0.00	0	80,000,000
Total FRB11 SPOT										0.00	0	80,000,000
Total For FRB11										0.00	0	80,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.60662				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	101.63333				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			10.43000	99.16123	10.43000	100.04390				0.00	0	200,000,000
Total FRB14 SPOT										0.00	0	200,000,000
Total For FRB14										0.00	0	200,000,000
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.68326				0.00	800,000,000	400,000,000
Total FRB15 SPOT										0.00	800,000,000	400,000,000
Total For FRB15										0.00	800,000,000	400,000,000
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.88268				0.00	1,330,000,000	1,830,000,000
Total FRB16 SPOT										0.00	1,330,000,000	1,830,000,000
Total For FRB16										0.00	1,330,000,000	1,830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.89597			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			10.54500	105.70038	10.54500	105.67070		6,327,204,573,000.00	600,019,400	1,443,009,700	
Total FRBC21 SPOT								6,327,204,573,000.00	600,019,400	1,443,009,700	
Total For FRBC21								6,327,204,573,000.00	600,019,400	1,443,009,700	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.37766		0.00	0	0	
Total FRBC22 SPOT								0.00	0	0	
Total For FRBC22								0.00	0	0	
FRBI22 On 31/01/2022 Spot Bond			1.94500	136.30593	1.94500	137.20154		2,956,400,000,000.00	1,520,000,000	760,000,000	
Total FRBI22 SPOT								2,956,400,000,000.00	1,520,000,000	760,000,000	
Total For FRBI22								2,956,400,000,000.00	1,520,000,000	760,000,000	
FRBI23 On 07/12/2023 Spot Bond			2.01500	127.55994	2.01500	283.70760		2,055,300,000,000.00	1,020,000,000	510,000,000	
Total FRBI23 SPOT								2,055,300,000,000.00	1,020,000,000	510,000,000	
Total For FRBI23								2,055,300,000,000.00	1,020,000,000	510,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.18000	109.35919	2.18000	116.23128		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	97.95056	2.88500	158.73530		13,328,700,000,000.00	4,620,000,000	2,310,000,000	
Total FRBI28 SPOT								13,328,700,000,000.00	4,620,000,000	2,310,000,000	
Total For FRBI28								13,328,700,000,000.00	4,620,000,000	2,310,000,000	
FRBI33 On 07/12/2033 Spot Bond			3.14000	104.91273	3.14000	197.57534		3,328,400,000,000.00	1,060,000,000	530,000,000	
Total FRBI33 SPOT								3,328,400,000,000.00	1,060,000,000	530,000,000	
Total For FRBI33								3,328,400,000,000.00	1,060,000,000	530,000,000	
FRBN0 On 15/09/2015 Spot Bond			7.25500	106.03342	7.25500	106.01249		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			7.57800	67.89256	7.57800	67.29017		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	43.72797	9.39600	42.81453		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	42.37779	9.64000	41.45193		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.93762				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30834				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.13196				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24324				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	100.46148	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	100.46148	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	101.21968				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	101.16194				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	101.42425				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

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 20/06/2017 Spot Bond				100.00000	0.00000	101.19954				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.37073	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
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
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.27603				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.57430				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.52758				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14(On 20/09/2017 Spot Bond			100.09221	23.68689	100.09221	23.62946				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	101.08800				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	109.40156				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	101.45721				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14(On 20/09/2015 Spot Bond				100.00000	0.00000	101.66962				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0

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 20/09/2017 Spot Bond				100.00000	0.00000	101.21600				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.22960				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.12240				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	101.13910				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	101.49419				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	101.11893				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	66.89809	13.22500	66.87444				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.05437				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.05572				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	101.56590				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	101.10414				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169 On 31/01/2025 Spot Bond			3.41000	101.19244	3.41000	104.67358			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.15254			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.15254			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	103.96688			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.96110			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	99.16323			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.08531			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.05975			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	100.13119			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24249			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	100.12988			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0

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 26/01/2021 Spot Bond				100.00000	0.00000	100.37731				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	101.42735				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	101.12834				0.00	0	4,186,400,000
Total FRC184 SPOT										0.00	0	4,186,400,000
Total For FRC184										0.00	0	4,186,400,000
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.44916				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	101.04764				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	101.13910				0.00	4,448,200,000	4,448,200,000
Total FRC188 SPOT										0.00	4,448,200,000	4,448,200,000
Total For FRC188										0.00	4,448,200,000	4,448,200,000
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.13910				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	101.13176				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	100.82612				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	100.87168				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	100.84143				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	111.68600	10.00000	111.65700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.66877			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	101.20357			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	100.65068			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.82277			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	100.62669			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	100.62842			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	100.53668			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	100.48609			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	100.53668			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	100.48407			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	100.10826			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	100.14123	8.75000	100.11767		875,000,000,000.00	100,000,000	100,000,000	
Total FRC205 SPOT								875,000,000,000.00	100,000,000	100,000,000	
Total For FRC205								875,000,000,000.00	100,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	100.99272				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	10.74790	100.00000	10.72187				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	9.85293	100.00000	9.82906				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	96.20179				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	12.35142	100.00000	12.32150				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.17940				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	28.38017	100.00000	28.31142				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.08411				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	10.43201	100.00000	10.40673				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	20.27205	100.00000	20.22295				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.08407				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	20.24576	100.00000	20.19672				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.08386				0.00	0	0
Total FRC217 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 FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.07949				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.15808				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.14860				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			2.75500	130.81489	2.75500	130.79408				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	101.85005				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 10/09/2016 Spot Bond				100.00000	0.00000	101.24268				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC227 On 16/09/2016 Spot Bond				100.00000	0.00000	101.10001				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC228 On 30/03/2017 Spot Bond				100.00000	0.00000	101.06628				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	101.19954				0.00	0	0
Total FRC230 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 FRC230										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	100.96792				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	100.51585				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	101.21329				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.43498				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	100.32774				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	115.17077	3.28500	126.78566				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	101.23499				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	106.87285	3.33500	126.41477				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	104.78484	3.31500	126.56298				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	101.00068	2.68500	130.76008				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	103.58834	2.75500	141.69449				0.00	0	0
Total FRC74 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 FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.36604				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.07759				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	101.22689				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42748				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	101.37601				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	101.17000				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	101.16866				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	101.09297				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	13.73442	100.00000	13.70114				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	60.96949	100.00000	60.82179				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	29.85702	100.00000	29.78468				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	32.03887	100.00000	31.93884				0.00	0	0
Total FRD11U 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 FRD11U									0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.32776	100.00000	12.29790			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	100.98247			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	101.56956			0.00	650,000,000	650,000,000
Total FRJ17 SPOT									0.00	650,000,000	650,000,000
Total For FRJ17									0.00	650,000,000	650,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.64588			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	100.33503			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	99.05053			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	99.09822			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	101.86205			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.09300	84.28052	2.09300	107.25499			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.41000	105.89832	2.41000	114.78798			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.39987			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.55849	10.38000	100.53049			0.00	0	0
Total FRS103 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 FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.55849	10.38000	100.53049				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 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
FRS105 On 30/01/2016 Spot Bond				100.00000	0.00000	100.27803				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.55000	103.19805	2.55000	112.02309				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	212.86882	2.58000	213.29269				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	112.62603	2.52000	112.60881				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	211.99210	2.61000	212.41273				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	100.34520				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	115.40507	2.26500	115.38823				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	110.87976	2.61000	110.86254				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.71500	108.88324	2.71500	108.86603				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	115.77647	2.73000	208.93687				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	114.10899	2.78000	207.50916				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.19500	101.64162	2.19500	101.62698				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	163.13462	2.81000	206.65826				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	90.51734	2.99000	103.83827				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	100.39797	2.92500	158.06636				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	83.99267	3.44000	96.20210				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	100.46868	2.91500	158.23329				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	101.71397				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	157.07568	2.97500	157.18222				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	192.46719	3.32000	193.08301				0.00	0	0
Total FRS132 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 FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	95.00006				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.37000	84.69862	3.37000	97.34404				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.34000	85.07697	3.34000	97.83848				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.15000	87.73746	3.15000	101.04179				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			2.78500	159.86124	2.78500	160.42210				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.09000	198.67294	3.09000	198.91952				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS13: On 08/08/2016 Spot Bond			100.00000	49.32043	100.00000	100.00000		579,694,010,000,000.00		15,796,940,100	15,796,940,100	
Total FRS139 SPOT								9,694,010,000,000.00		15,796,940,100	15,796,940,100	
Total For FRS139								9,694,010,000,000.00		15,796,940,100	15,796,940,100	
FRS36 On 07/12/2023 Spot Bond			2.13500	126.51438	2.13500	281.38125				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	127.47242	2.02500	283.51287				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	121.35515	2.74500	269.90213				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	102.08392	2.41500	133.44133				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	100.33108				0.00	0	0
Total FRS49 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 FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			1.94500	137.22038	1.94500	133.00637				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	100.47534				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.74903				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	100.15422				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.39000	112.18195	2.39000	112.16520				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	32.69096	104.97509	32.60825				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	36.35946	101.07593	36.27053				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	29.47872	100.44759	29.40702				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	34.72728	100.76967	34.64258				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	121.17516	2.10000	121.15797				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS82									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.12500	98.99802	2.12500	116.78045			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	98.92004			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	98.74386	2.15500	116.48055			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	101.79549			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.22500	125.73693	2.22500	354.31837			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.00014			0.00	160,000,000	40,000,000
Total FRS94 SPOT									0.00	160,000,000	40,000,000
Total For FRS94									0.00	160,000,000	40,000,000
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.65185			0.00	160,000,000	40,000,000
Total FRS96 SPOT									0.00	160,000,000	40,000,000
Total For FRS96									0.00	160,000,000	40,000,000
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			7.50000	103.76494	7.50000	103.74418			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.15000	104.11286	8.15000	104.09026			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			8.42500	108.29206	8.42500	108.26765			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.03500	102.03033	9.03500	102.00583		555,652,500,000.00		61,500,000	940,000,000
Total FRX19 SPOT								555,652,500,000.00		61,500,000	940,000,000

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 FRX19									555,652,500,000.00	61,500,000	940,000,000
FRX20 On 01/10/2020 Spot Bond			9.29000	100.99307	9.29000	100.96800			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			10.03500	91.56618	10.03500	91.54183			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			10.12000	105.56711	10.12000	105.53864			6,072,000,000,000.00	600,000,000	700,000,000
Total FRX24 SPOT									6,072,000,000,000.00	600,000,000	700,000,000
Total For FRX24									6,072,000,000,000.00	600,000,000	700,000,000
FRX26 On 01/10/2026 Spot Bond			10.50000	95.79858	10.50000	96.92391			15,750,000,000,000.00	1,500,000,000	1,550,000,000
Total FRX26 SPOT									15,750,000,000,000.00	1,500,000,000	1,550,000,000
Total For FRX26									15,750,000,000,000.00	1,500,000,000	1,550,000,000
FRX30 On 31/01/2030 Spot Bond			10.78500	92.81308	10.78500	92.78659			10,785,000,000,000.00	1,000,000,000	3,500,000,000
Total FRX30 SPOT									10,785,000,000,000.00	1,000,000,000	3,500,000,000
Total For FRX30									10,785,000,000,000.00	1,000,000,000	3,500,000,000
FRX31 On 21/02/2031 Spot Bond			10.91000	94.06796	10.91000	94.04035			21,820,000,000,000.00	2,000,000,000	1,000,000,000
Total FRX31 SPOT									21,820,000,000,000.00	2,000,000,000	1,000,000,000
Total For FRX31									21,820,000,000,000.00	2,000,000,000	1,000,000,000
FRX45 On 14/04/2045 Spot Bond			10.28500	81.51653	10.28500	81.49419			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	100.96213			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	100.97572			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	101.00966			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.06399			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	101.10473			0.00	0	0
Total FS1C1 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 FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.28110				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	101.61856				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	101.49188				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	101.67982				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.74787				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	101.80458				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	102.05402				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	62.77013	100.00000	62.61807				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	10.53108	100.00000	10.50557				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	1.76682	100.00000	1.76254				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	0.29642	100.00000	0.29571				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	9.76829	100.00000	9.74462				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.63885	100.00000	1.63488				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	0.27495	100.00000	0.27429				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	100.61832				0.00	0	0
Total GBL01 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 GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.52000	103.11051	9.52000	103.08431				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	102.30866				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	101.60728				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	101.62852				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	101.76657				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	101.93638				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	102.04246				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	101.63256				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	80.04386	100.00000	79.86871				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	11.25709	100.00000	11.22981				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	23.24799	100.00000	23.19168				0.00	0	0
Total GRB02U 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 GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	12.78239	100.00000	12.75143				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	8.42460	100.00000	8.39830				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.30547				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	100.31701				0.00	0	20,000,000
Total GRH1A3 SPOT										0.00	0	20,000,000
Total For GRH1A3										0.00	0	20,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.33133				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	100.35117				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	100.28161				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	100.54447				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	101.81320				0.00	0	0
Total GRT04 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 GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.27052				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	99.78682				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	100.98854				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.34856				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	100.22156				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	11.81921	100.00000	11.79059				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	101.18602				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	100.17044				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	100.17236				0.00	1,300,000,000	650,000,000
Total HILB04 SPOT										0.00	1,300,000,000	650,000,000
Total For HILB04										0.00	1,300,000,000	650,000,000
HILC21 On 07/08/2015 Spot Bond				100.00000	0.00000	100.00000				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	100.87123				0.00	0	0
Total HILC22 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 HILC22									0.00	0	0
HILC23 On 06/11/2015 Spot Bond			100.00000	80.93126	100.00000	100.00000			200,000,000,000,000.00	22,000,000,000	22,000,000,000
Total HILC23 SPOT									10,000,000,000,000.00	22,000,000,000	22,000,000,000
Total For HILC23									10,000,000,000,000.00	22,000,000,000	22,000,000,000
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	9.56464	100.00000	9.52212			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	9.56464	100.00000	9.52212			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.14629	100.00000	10.10118			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	10.14629	100.00000	10.10118			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	10.93007	100.00000	10.88200			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	10.89413	100.00000	10.84570			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	11.80816	100.00000	11.75567			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.52455				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	100.63553				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.01242				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	111.68600	10.00000	111.65700				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			9.40000	100.54332	9.40000	100.51780				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	99.78657				0.00	0	0
Total HPF06 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 HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.79994			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			8.61000	104.84161	8.61000	104.81760		8,952,345,654,000.00	1,039,761,400	2,110,700,000	
Total HWAY20 SPOT								8,952,345,654,000.00	1,039,761,400	2,110,700,000	
Total For HWAY20								8,952,345,654,000.00	1,039,761,400	2,110,700,000	
HWAY2 On 07/12/2023 Spot Bond			1.90500	128.52743	1.90500	285.86026		0.00	0	2,462,000,000	
Total HWAY23 SPOT								0.00	0	2,462,000,000	
Total For HWAY23								0.00	0	2,462,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.88500	131.75366	1.88500	293.03595		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			9.74000	96.09256	9.74000	96.06774		7,505,644,000,000.00	770,600,000	2,125,100,000	
Total HWAY34 SPOT								7,505,644,000,000.00	770,600,000	2,125,100,000	
Total For HWAY34								7,505,644,000,000.00	770,600,000	2,125,100,000	
HWAY3 On 31/07/2035 Spot Bond			9.78000	95.68096	9.78000	95.65614		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	36.37013	100.00000	36.28202		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	87.58102	100.00000	87.37446		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	40.10566	100.00000	40.00850		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	40.17288	100.00000	40.07556		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	111.68600	10.00000	111.65700		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	123.08482	1.51500	123.06934		6,847,575,174,000.00	4,519,851,600	42,016,951,500	
Total I2025 SPOT								6,847,575,174,000.00	4,519,851,600	42,016,951,500	

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 I2025									6,847,575,174,000.00	4,519,851,600	42,016,951,500
I2033 On 28/02/2033 Spot Bond			1.82000	101.97133	1.82000	102.23606			966,056,000.00	530,800	1,200,000,000
Total I2033 SPOT									966,056,000.00	530,800	1,200,000,000
Total For I2033									966,056,000.00	530,800	1,200,000,000
I2038 On 31/01/2038 Spot Bond			1.79000	128.06851	1.79000	128.05147			149,371,441,354,000.00	83,447,732,600	132,790,609,100
Total I2038 SPOT									19,371,441,354,000.00	83,447,732,600	132,790,609,100
Total For I2038									19,371,441,354,000.00	83,447,732,600	132,790,609,100
I2046 On 31/03/2046 Spot Bond			1.91500	127.23621	1.91500	127.21880			114,306,323,573,000.00	59,689,986,200	126,825,466,900
Total I2046 SPOT									14,306,323,573,000.00	59,689,986,200	126,825,466,900
Total For I2046									14,306,323,573,000.00	59,689,986,200	126,825,466,900
I2050 On 31/12/2050 Spot Bond			1.90500	136.20651	1.90500	136.18795			33,218,479,410,000.00	17,437,522,000	58,543,222,300
Total I2050 SPOT									13,218,479,410,000.00	17,437,522,000	58,543,222,300
Total For I2050									13,218,479,410,000.00	17,437,522,000	58,543,222,300
IBL21 On 15/03/2016 Spot Bond			8.38000	104.50166	8.38000	104.47835			0.00	0	195,650,000
Total IBL21 SPOT									0.00	0	195,650,000
Total For IBL21									0.00	0	195,650,000
IBL22 On 15/03/2018 Spot Bond			8.27000	107.99748	8.27000	107.97370			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			8.20000	99.93272	8.20000	99.91054			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.16846			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	100.24959	1.52500	132.95741			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	104.52519	2.01500	136.63395			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	101.35691			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			8.39000	104.01460	8.39000	103.99124			0.00	0	0
Total IBL39 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 IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.78165			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	99.92230			0.00	0	528,900,000
Total IBL43 SPOT									0.00	0	528,900,000
Total For IBL43									0.00	0	528,900,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.68600	10.00000	111.65700			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.02500	98.20533	9.02500	98.18164			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			9.45500	92.71709	9.45500	92.69382		6,618,500,000.00	700,000	2,340,000,000	
Total IBL46 SPOT								6,618,500,000.00	700,000	2,340,000,000	
Total For IBL46								6,618,500,000.00	700,000	2,340,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.05680			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			8.92000	98.97367	8.92000	98.95007		4,638,400,000,000.00	520,000,000	520,000,000	
Total IBL49 SPOT								4,638,400,000,000.00	520,000,000	520,000,000	
Total For IBL49								4,638,400,000,000.00	520,000,000	520,000,000	
IBL50 On 02/08/2020 Spot Bond			9.50500	98.66605	9.50500	98.64114			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	100.14837			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	99.31327			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			7.82500	99.70632	7.82500	99.68552			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			8.80500	98.47830	8.80500	98.45524			0.00	0	0
Total IBL55 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 IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.24630				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	99.96310				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.04000	100.64385	8.04000	100.62194				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			8.76500	101.19681	8.76500	101.17283				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.83500	102.24653	9.83500	102.21941				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.82150				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	100.36042				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	100.17325				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	100.26914				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.27433				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	101.22400				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	130.89188	2.74500	130.87107				0.00	0	0
Total IBL67 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 IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.87110				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	16.41797	100.00000	16.34578				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	0.01101	100.00000	0.01099				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	100.42118				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	100.38029				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.48000	97.93690	9.48000	97.91212				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.59953				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.52560				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.11000	98.72545	10.11000	98.69900				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	100.16116	5.00000	100.14772				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	101.56382	5.00000	101.55012				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	101.63838	4.00000	101.62745				0.00	0	0
Total IDCP05 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 IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.27412	4.00000	101.26316				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	62.05791	100.00000	61.90757				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	61.93333	100.00000	61.78329				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	61.93333	100.00000	61.78329				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	106.53676	9.20000	106.51058				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	99.86319				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	8.41570	100.00000	8.39532				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	99.98474				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	21.90739	100.00000	21.85431				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	19.64310	100.00000	19.59552				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	1.77298	100.00000	1.76959				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	9.46344	100.00000	9.44051				0.00	0	0
Total IN277U 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 IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.39692	100.00000	11.36932			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	11.43286	100.00000	11.40516			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	9.06323	100.00000	9.04317			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	41.94220	100.00000	41.84060			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN294U On 13/08/2015 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
Total IN294U SPOT									0.00	0	0
Total For IN294U									0.00	0	0
IN295U On 19/08/2015 Spot Bond			100.00000	98.11828	100.00000	97.85523			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	9.64733	100.00000	12.27508			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	88.11111	100.00000	87.49922			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	88.19999	100.00000	87.58749			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	88.18914	100.00000	87.57672			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	81.64442	100.00000	78.94737		000,000,000,000,000.00	150,000,000,000	50,000,000,000	
Total IN311U SPOT								10,000,000,000,000.00	150,000,000,000	50,000,000,000	
Total For IN311U								10,000,000,000,000.00	150,000,000,000	50,000,000,000	
IN534U On 20/10/2015 Spot Bond			100.00000	85.99590	100.00000	85.79822			0.00	0	0
Total IN534U 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 IN534U										0.00	0	0
IN535U On 25/08/2015 Spot Bond			100.00000	96.56085	100.00000	96.30607				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	85.48009	100.00000	85.28037				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	82.03141	100.00000	99.63899				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN700U On 18/08/2015 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total IN700U SPOT										0.00	0	0
Total For IN700U										0.00	0	0
INA533 On 11/08/2015 Spot Bond			6.45000	99.98233	6.45000	99.89408				0.00	0	0
Total INA533 SPOT										0.00	0	0
Total For INA533										0.00	0	0
INA534 On 18/08/2015 Spot Bond			6.45000	99.89408	6.45000	99.77080				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	99.51415	6.60000	99.38896				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	98.86642	6.75000	98.74005				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	98.74005	6.75000	98.61400				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	98.61400	6.75000	98.48827				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	80.21978	100.00000	80.04386				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			10.94707	102.07821	10.94707	101.80229				0.00	0	0
Total ING115 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 ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.94707	101.31164	10.94707	101.27844				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	101.18511				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	101.16247				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	102.31591	6.50000	102.29803				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	101.18611				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.14495				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	100.53607				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	111.68600	10.00000	111.65700				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	101.13838				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	105.22118				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	99.45136				0.00	0	0
Total ING297 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 ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	99.31949				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	85.68075	100.00000	85.48009				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	100.88630				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	100.41897				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	101.75479				0.00	0	575,000,000
Total INGR06 SPOT										0.00	0	575,000,000
Total For INGR06										0.00	0	575,000,000
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.97195				0.00	400,000,000	200,000,000
Total INLV01 SPOT										0.00	400,000,000	200,000,000
Total For INLV01										0.00	400,000,000	200,000,000
IP275U On 14/10/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159				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	111.68600	10.00000	111.65700				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	100.59521				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	100.60305				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			8.89000	102.75098	8.89000	102.72656				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	100.83641				0.00	0	0
Total IPF07 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 IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.85646			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	100.86986			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	100.53697			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	100.56481			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	100.54800			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.00000	0.00000	100.23845			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			9.83000	100.12085	9.83000	100.09475			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.12529			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			8.96000	105.17754	8.96000	105.15249		12,544,000,000.00		1,400,000	1,350,000,000
Total IPL6 SPOT								12,544,000,000.00		1,400,000	1,350,000,000
Total For IPL6								12,544,000,000.00		1,400,000	1,350,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.74296			0.00	200,000,000	50,000,000
Total IPL7 SPOT									0.00	200,000,000	50,000,000
Total For IPL7									0.00	200,000,000	50,000,000
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.67583			0.00	2,000,000,000	1,000,000,000
Total IPL8 SPOT									0.00	2,000,000,000	1,000,000,000
Total For IPL8									0.00	2,000,000,000	1,000,000,000
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.10508			0.00	0	0
Total IPL9 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 IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.43387			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.55246			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	100.41355	2.69500	130.93553			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	149.21958	3.47500	154.15660			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	100.93435			0.00	0	200,000,000
Total IV022 SPOT									0.00	0	200,000,000
Total For IV022									0.00	0	200,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.67070			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	100.54889			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	101.41156			0.00	2,100,000,000	1,050,000,000
Total IV025 SPOT									0.00	2,100,000,000	1,050,000,000
Total For IV025									0.00	2,100,000,000	1,050,000,000
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.96695			0.00	400,000,000	200,000,000
Total IV026 SPOT									0.00	400,000,000	200,000,000
Total For IV026									0.00	400,000,000	200,000,000
IV030 On 31/01/2025 Spot Bond			3.51500	102.86855	3.51500	110.70538			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	102.78280	3.51500	110.70538			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	101.51110			0.00	0	0
Total IV031 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 IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.54280			0.00	0	859,440,000
Total IV032 SPOT									0.00	0	859,440,000
Total For IV032									0.00	0	859,440,000
IV057U On 14/07/2018 Spot Bond			100.00000	9.97607	100.00000	9.93220			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			10.56500	111.16049	10.56500	111.12939			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	102.07000			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	147.66944	3.57500	147.64265			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV533U On 13/08/2015 Spot Bond			100.00000	99.72678	100.00000	99.45504			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	97.85523	100.00000	97.59358			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	99.72678	100.00000	99.45504			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	99.85883	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	99.61274	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	99.47835	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	99.35325	6.60000	99.22846			0.00	0	0
Total IVA539 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 IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.75000	98.95689	6.75000	98.83028				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	98.83028	6.75000	98.70400				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	98.70400	6.75000	98.57805				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	98.57805	6.75000	98.45241				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
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	111.68600	10.00000	111.65700				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	100.42451				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	100.70889				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	99.83158				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	101.80542				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	101.47602				0.00	0	0
Total IVC016 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 IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.59611			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	100.60004			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	100.60788			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	100.57258			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	100.44682			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.28139			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	101.11350			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	99.88257			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	101.47410			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	101.45938			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	100.83279			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	100.37740			0.00	0	0
Total IVC029 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 IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.03429				0.00	180,000,000	90,000,000
Total IVC032 SPOT										0.00	180,000,000	90,000,000
Total For IVC032										0.00	180,000,000	90,000,000
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.87844				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	100.90120				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	100.90120				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			9.36500	100.42660	9.36500	100.40162				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.61585	100.00000	13.58587				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	11.79970	100.00000	11.77111				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			9.50000	99.80289	9.50000	99.77773				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	100.28646				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	99.94151				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	101.10797				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	105.77521				0.00	0	0
Total IVC044 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 IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.36278				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	101.28826				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			7.12500	102.22345	7.12500	102.20379				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	100.10565				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	101.80538				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.50778				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	100.17934				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	99.99997				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	99.99962				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	101.40452				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.01398				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	100.27263				0.00	0	0
Total IVC056 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 IVC056									0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.83163			0.00	0	720,000,000
Total IVC058 SPOT									0.00	0	720,000,000
Total For IVC058									0.00	0	720,000,000
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.27872			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	100.24495			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	100.90308			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0
IVC063 On 07/08/2020 Spot Bond			100.00000	1.77279	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,000
Total IVC063 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,000
Total For IVC063								10,000,000,000,000.00	20,000,000,000	20,000,000,000	20,000,000,000
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.28600			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.26854			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	100.42808			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	62.61807	100.00000	62.46637			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	101.36941			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	101.39387			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	101.26982			0.00	0	0
Total KAP002 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 KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	101.41209				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03: On 30/10/2015 Spot Bond			100.00000	82.20721	100.00000	82.02247				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	103.89766				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.21019				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
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	100.16444				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.66000	139.83097	8.66000	139.79876				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.95045				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	101.21339				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	101.39963				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	101.01739				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	100.61851				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			10.45500	99.12678	10.45500	99.09933				0.00	0	0
Total LBK11 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 LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.49857	9.71000	104.47121			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	100.23692			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			8.99000	97.60825	8.99000	97.58453		19,778,000,000.00	2,200,000	3,260,000,000	
Total LGL02 SPOT								19,778,000,000.00	2,200,000	3,260,000,000	
Total For LGL02								19,778,000,000.00	2,200,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.12000	99.31051	9.12000	99.28632		3,648,000,000,000.00	400,000,000	900,000,000	
Total LGL03 SPOT								3,648,000,000,000.00	400,000,000	900,000,000	
Total For LGL03								3,648,000,000,000.00	400,000,000	900,000,000	
LGL04 On 14/08/2020 Spot Bond			10.12500	96.25225	10.12500	96.22599		11,137,500,000.00	1,100,000	580,000,000	
Total LGL04 SPOT								11,137,500,000.00	1,100,000	580,000,000	
Total For LGL04								11,137,500,000.00	1,100,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.41136		0.00	500,000,000	250,000,000	
Total LGL05 SPOT								0.00	500,000,000	250,000,000	
Total For LGL05								0.00	500,000,000	250,000,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.72800		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			8.14500	102.53565	8.14500	102.51339		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	101.88253		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	102.32340		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	99.81443		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	99.79208		0.00	0	0	
Total LRFB1 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 LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.77734				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	99.96057				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	101.07562				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	100.00000				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	99.46705				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	98.96132				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	98.31221				0.00	34,500,000,000	13,500,000,000
Total MAQ074 SPOT										0.00	34,500,000,000	13,500,000,000
Total For MAQ074										0.00	34,500,000,000	13,500,000,000
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.97088				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	102.99292				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	100.40991				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	100.45058				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	101.12937				0.00	0	0
Total MAQN01 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 MAQN01									0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.56310			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	99.00129			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	100.84282			0.00	748,100,000	374,050,000
Total MBF029 SPOT									0.00	748,100,000	374,050,000
Total For MBF029									0.00	748,100,000	374,050,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.51623			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	100.90840			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	101.34266			0.00	0	10,000,000
Total MBF035 SPOT									0.00	0	10,000,000
Total For MBF035									0.00	0	10,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.83980			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	100.54436			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	100.07274			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.07450			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	101.21375			0.00	0	0
Total MBF043 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 MBF043									0.00	0	0
MBF04 On 11/04/2016 Spot Bond				100.00000	0.00000	100.53413			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	100.57952			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04 On 17/08/2018 Spot Bond			100.00000	6.58811	100.00000	100.00000			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.23868			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	57.94178	100.00000	57.80141			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	28.77165	100.00000	28.70195			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	20.55973	100.00000	20.50993			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.64133	100.00000	20.59132			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	19.80754	100.00000	19.75955			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	25.89841	100.00000	25.83567			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	100.26907			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.02500	102.92075	9.02500	102.89594		1,447,610,000,000.00		160,400,000	622,250,000
Total MBSA01 SPOT								1,447,610,000,000.00		160,400,000	622,250,000

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 MBSA01									1,447,610,000,000.00	160,400,000	622,250,000
MBSA0 On 15/04/2019 Spot Bond			9.04500	102.44331	9.04500	102.41856			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	102.58425			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	100.69560			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	100.72805			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			8.20500	103.42322	8.20500	103.40050			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.01500	101.88074	9.01500	101.85633			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			9.75500	102.20686	9.75500	102.18040			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.96890			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	101.00288			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			9.80500	102.95800	9.80500	102.93090			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			7.29500	103.54637	7.29500	103.52581		569,010,000,000.00	78,000,000	2,509,000,000	
Total MGL01 SPOT								569,010,000,000.00	78,000,000	2,509,000,000	
Total For MGL01								569,010,000,000.00	78,000,000	2,509,000,000	
MIL02 On 31/05/2017 Spot Bond			9.13000	101.16761	9.13000	101.14293		0.00	0	0	
Total MIL02 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 MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.51657				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	100.56864				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	77.39893	100.00000	77.08557				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	101.13686				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			9.63000	106.87915	9.63000	105.85111				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	100.88022				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMS01 On 10/12/2016 Spot Bond			100.00000	38.17792	100.00000	38.08543				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.83000	101.10748	8.83000	101.08361				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			8.82000	103.07751	8.82000	103.05334				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	6.56366	100.89771	6.54763				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	6.64925	100.61875	6.63305				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A305										0.00	0	0
N4A305 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	101.18566				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	101.27056				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.28753				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.47225				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	101.62612				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	12.06616	100.00000	12.03693				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	12.91820	100.00000	12.88690				0.00	0	0
Total N5G23U 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 N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.93500	93.35545	9.93500	93.33086			10,928,500,000.00	1,100,000	1,000,000,000
Total NAM01 SPOT									10,928,500,000.00	1,100,000	1,000,000,000
Total For NAM01									10,928,500,000.00	1,100,000	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			9.58000	101.19049	9.58000	101.16461			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			7.90500	99.43740	7.90500	99.41645			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			9.48500	99.50768	9.48500	99.48262			6,734,350,000,000.00	710,000,000	860,000,000
Total NBK11A SPOT									6,734,350,000,000.00	710,000,000	860,000,000
Total For NBK11A									6,734,350,000,000.00	710,000,000	860,000,000
NBK12 On 19/03/2021 Spot Bond			9.08000	104.99940	9.08000	104.97407			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.53500	104.96905	9.53500	104.94248			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.46179			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14 On 26/06/2021 Spot Bond			9.44000	100.51467	9.44000	100.50813			0.00	0	340,000,000
Total NBK14A SPOT									0.00	0	340,000,000
Total For NBK14A									0.00	0	340,000,000
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	101.49687			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			9.68000	95.80391	9.68000	95.77930			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.54771			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			10.26000	95.09710	10.26000	95.07082			18,468,000,000,000.00	1,800,000,000	4,400,000,000
Total NBK16A SPOT									18,468,000,000,000.00	1,800,000,000	4,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16A									18,468,000,000,000.00	1,800,000,000	4,400,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.43310			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			10.44000	99.90194	10.44000	99.87417			15,660,000,000,000.00	1,500,000,000	1,252,850,000
Total NBK17A SPOT									15,660,000,000,000.00	1,500,000,000	1,252,850,000
Total For NBK17A									15,660,000,000,000.00	1,500,000,000	1,252,850,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.50922			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			9.43500	101.13261	9.43500	101.10714			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	100.76103			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			9.83000	100.94216	9.83000	100.91570			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	100.44447			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.51000	101.05118	10.51000	101.02290			9,459,000,000,000.00	900,000,000	450,000,000
Total NBK20A SPOT									9,459,000,000,000.00	900,000,000	450,000,000
Total For NBK20A									9,459,000,000,000.00	900,000,000	450,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.93001			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			10.71000	105.92302	10.71000	100.06058			13,923,000,000,000.00	1,300,000,000	650,000,000
Total NBK21A SPOT									13,923,000,000,000.00	1,300,000,000	650,000,000
Total For NBK21A									13,923,000,000,000.00	1,300,000,000	650,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	99.98053			0.00	0	0
Total NBK22B 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 NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	99.97997			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	99.99973			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	99.97830			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	100.42869			0.00	400,000,000	200,000,000
Total NBK26B SPOT									0.00	400,000,000	200,000,000
Total For NBK26B									0.00	400,000,000	200,000,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.44437			0.00	575,000,000	575,000,000
Total NBK27B SPOT									0.00	575,000,000	575,000,000
Total For NBK27B									0.00	575,000,000	575,000,000
NBK2A On 15/09/2015 Spot Bond			7.04500	104.58864	7.04500	104.56859			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	101.42272			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.09500	112.48530	9.09500	112.45812		7,286,914,000,000.00	801,200,000	3,464,800,000	
Total NBK3A SPOT								7,286,914,000,000.00	801,200,000	3,464,800,000	
Total For NBK3A								7,286,914,000,000.00	801,200,000	3,464,800,000	
NBK4 On 28/10/2024 Spot Bond			10.83500	38.76883	10.83500	38.75790			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	100.47926			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			7.95000	104.42476	7.95000	104.40264		1,033,500,000,000.00	130,000,000	555,850,000	
Total NBK9A SPOT								1,033,500,000,000.00	130,000,000	555,850,000	
Total For NBK9A								1,033,500,000,000.00	130,000,000	555,850,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.98384			0.00	0	0
Total NBK9B 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 NBK9B									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	97.93036			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	101.45412			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	100.32998			0.00	0	120,000,000
Total NCLN64 SPOT									0.00	0	120,000,000
Total For NCLN64									0.00	0	120,000,000
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.28660			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	94.43959			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	99.87330			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.04701			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	101.03447			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	101.29314			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	100.95935			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	100.94121			0.00	0	0
Total NCLN79 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 NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.94053				0.00	0	200,000,000
Total NCLN80 SPOT										0.00	0	200,000,000
Total For NCLN80										0.00	0	200,000,000
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.22664				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	101.08531				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.00500	104.74191	10.00500	107.87078				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	101.07859				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.04000	103.55489	10.04000	106.72854				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	101.08531				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.97492				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	101.05619				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	101.09607				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	101.10952				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	101.46607				0.00	0	0
Total NCLN92 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 NCLN92									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.68651			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	100.77855			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			7.64500	104.48217	7.64500	104.46046			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	100.37448			0.00	387,000,000	387,000,000
Total NED13 SPOT									0.00	387,000,000	387,000,000
Total For NED13									0.00	387,000,000	387,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.53316			0.00	100,000,000	340,000,000
Total NED14 SPOT									0.00	100,000,000	340,000,000
Total For NED14									0.00	100,000,000	340,000,000
NED15 On 08/04/2024 Spot Bond			10.22500	102.15082	10.22500	104.34650		1,431,500,000,000.00	140,000,000	140,000,000	
Total NED15 SPOT								1,431,500,000,000.00	140,000,000	140,000,000	
Total For NED15								1,431,500,000,000.00	140,000,000	140,000,000	
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.43329			0.00	100,000,000	340,000,000
Total NED16 SPOT									0.00	100,000,000	340,000,000
Total For NED16									0.00	100,000,000	340,000,000
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	102.70164			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	100.59915			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.07264			0.00	900,000,000	450,000,000
Total NED19 SPOT									0.00	900,000,000	450,000,000
Total For NED19									0.00	900,000,000	450,000,000
NED20 On 01/07/2025 Spot Bond			11.35500	102.34732	11.35500	101.01561		12,036,300,000,000.00	1,060,000,000	2,038,550,000	
Total NED20 SPOT								12,036,300,000,000.00	1,060,000,000	2,038,550,000	
Total For NED20								12,036,300,000,000.00	1,060,000,000	2,038,550,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.64174			0.00	0	0
Total NED9 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 NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	118.85830	9.44500	118.82850			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	101.82374			0.00	1,400,000,000	700,000,000
Total NHM001 SPOT									0.00	1,400,000,000	700,000,000
Total For NHM001									0.00	1,400,000,000	700,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.68600	10.00000	111.65700			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	173.43632	2.03500	173.41203			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	100.29887	2.37500	114.30732			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	189.13391	3.45000	189.10606			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			2.76500	110.58289	2.76500	110.56526			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	153.17476	3.06500	145.27342			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	157.20927	2.97500	157.18222		4,046,000,000,000.00	0.00	1,360,000,000	680,000,000
Total NILB15 SPOT								4,046,000,000,000.00		1,360,000,000	680,000,000
Total For NILB15								4,046,000,000,000.00		1,360,000,000	680,000,000
NMP20 On 24/07/2020 Spot Bond			8.85500	102.42257	8.85500	102.39846			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.48500	105.78600	9.48500	105.91079			0.00	0	0
Total NQ1A10 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 NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.75256				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	101.55087				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	101.60626				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	101.57305				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	101.67047				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			9.68500	105.81541	9.68500	107.01965				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	101.63947				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.61733				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	101.76556				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			9.88500	105.84490	9.88500	105.96575				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	101.66161				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	101.67268				0.00	0	0
Total NQ1C16 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 NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.86071				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	102.08194				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.94703				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	101.70589				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			8.81500	112.06672	8.81500	112.04031				0.00	0	789,000,000
Total NRA018 SPOT										0.00	0	789,000,000
Total For NRA018										0.00	0	789,000,000
NRA02: On 31/10/2022 Spot Bond			9.53000	117.39163	9.53000	117.36194				0.00	0	850,000,000
Total NRA022 SPOT										0.00	0	850,000,000
Total For NRA022										0.00	0	850,000,000
NRA02: On 31/05/2023 Spot Bond			1.93000	178.38833	1.93000	178.36386				0.00	0	8,700,000,000
Total NRA023 SPOT										0.00	0	8,700,000,000
Total For NRA023										0.00	0	8,700,000,000
NRA02: On 30/11/2028 Spot Bond			10.41000	115.49816	10.41000	115.46614				0.00	0	2,970,000,000
Total NRA028 SPOT										0.00	0	2,970,000,000
Total For NRA028										0.00	0	2,970,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.43857				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	101.07439				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.39316				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	101.43807				0.00	0	0
Total NTC18 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 NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.33717				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	101.81594				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	102.26797				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	19.65738	100.00000	19.60975				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	85.75388	100.00000	85.55584				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			7.13500	102.93081	7.13500	102.91100				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	101.69974				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2024 Spot Bond			10.00500	97.43918	10.00500	99.31728				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	101.39900				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			10.16000	101.43525	10.16000	102.38251				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.71500	101.48379	10.71500	102.20719				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			11.26000	102.15990	11.26000	102.52834				0.00	0	1,400,000,000
Total OML07 SPOT										0.00	0	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML07									0.00	0	1,400,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	52.71211	100.00000	52.58441			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	100.64000			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	111.68600	10.00000	111.65700			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	103.20671			0.00	0	0
Total PMM16 SPOT									0.00	0	0
Total For PMM16									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.28240			0.00	0	0
Total PMM17 SPOT									0.00	0	0
Total For PMM17									0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.13580			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	99.95838			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.94711			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	100.31471			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	100.40930			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			9.73000	102.82258	9.73000	101.67708			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.31286			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	100.31648			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	100.32452			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	100.35904			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	100.36706			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	100.25470			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			8.08000	44.02307	8.08000	44.01354			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.14500	106.14243	6.14500	106.12467		40,966,257,000.00	6,666,600	118,906,666,600	
Total R158 SPOT								40,966,257,000.00	6,666,600	118,906,666,600	
Total For R158								40,966,257,000.00	6,666,600	118,906,666,600	
R158P On 15/09/2015 Spot Bond			6.78000	99.37240	6.78000	99.35406		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			6.88000	112.33916	6.88000	112.31851		127,757,908,816,000.00	163,918,300,700	187,006,032,600	
Total R159 SPOT								127,757,908,816,000.00	163,918,300,700	187,006,032,600	
Total For R159								127,757,908,816,000.00	163,918,300,700	187,006,032,600	
R159P On 15/09/2016 Spot Bond			6.71000	93.04409	6.71000	93.02741		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			8.21000	118.17886	8.26000	117.74809		031,955,971,769,000.00	1,465,524,478,900	1,842,225,597,200	
Total R186 SPOT								31,955,971,769,000.00	465,524,478,900	342,225,597,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									1,955,971,769,000.00	465,524,478,900	342,225,597,200
R187P On 21/12/2026 Spot Bond			8.00000	41.02733	8.00000	41.01854			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			7.92000	38.29445	7.92000	38.28632			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	293.48502	1.52500	293.44796			29,515,721,080,000.00	19,354,571,200	35,654,318,600
Total R197 SPOT									29,515,721,080,000.00	19,354,571,200	35,654,318,600
Total For R197									29,515,721,080,000.00	19,354,571,200	35,654,318,600
R202 On 07/12/2033 Spot Bond			1.78000	238.51277	1.78000	238.48100			38,094,052,340,000.00	21,401,153,000	217,861,349,300
Total R202 SPOT									38,094,052,340,000.00	21,401,153,000	217,861,349,300
Total For R202									38,094,052,340,000.00	21,401,153,000	217,861,349,300
R2023 On 28/02/2023 Spot Bond			8.07500	101.65665	8.13500	101.30480			364,068,387,010,000.00	664,280,914,800	548,678,805,000
Total R2023 SPOT									364,068,387,010,000.00	664,280,914,800	548,678,805,000
Total For R2023									364,068,387,010,000.00	664,280,914,800	548,678,805,000
R203 On 15/09/2017 Spot Bond			7.21000	105.33864	7.27000	105.20212			643,941,168,174,000.00	644,097,249,400	321,175,262,600
Total R203 SPOT									643,941,168,174,000.00	644,097,249,400	321,175,262,600
Total For R203									643,941,168,174,000.00	644,097,249,400	321,175,262,600
R2030 On 31/01/2030 Spot Bond			8.64500	94.98774	8.64500	94.96591			445,847,984,308,000.00	167,246,730,400	662,919,911,800
Total R2030 SPOT									445,847,984,308,000.00	167,246,730,400	662,919,911,800
Total For R2030									445,847,984,308,000.00	167,246,730,400	662,919,911,800
R2032 On 31/03/2032 Spot Bond			8.73000	98.83211	8.73000	98.80904			147,400,973,261,000.00	131,431,955,700	489,960,563,700
Total R2032 SPOT									147,400,973,261,000.00	131,431,955,700	489,960,563,700
Total For R2032									147,400,973,261,000.00	131,431,955,700	489,960,563,700
R2035 On 28/02/2035 Spot Bond			8.82500	103.00379	8.82500	104.40772			0.00	0	61,912,800,000
Total R2035 SPOT									0.00	0	61,912,800,000
Total For R2035									0.00	0	61,912,800,000
R2037 On 31/01/2037 Spot Bond			8.85500	96.88662	8.85500	96.86381			545,222,004,441,500.00	174,502,767,300	467,550,239,000
Total R2037 SPOT									545,222,004,441,500.00	174,502,767,300	467,550,239,000
Total For R2037									545,222,004,441,500.00	174,502,767,300	467,550,239,000
R204 On 21/12/2018 Spot Bond			7.54000	102.46411	7.59500	102.28148			524,685,294,690,000.00	334,838,898,500	578,649,352,800
Total R204 SPOT									524,685,294,690,000.00	334,838,898,500	578,649,352,800
Total For R204									524,685,294,690,000.00	334,838,898,500	578,649,352,800
R2044 On 31/01/2044 Spot Bond			8.91500	98.58327	8.91500	98.55991			170,313,463,953,500.00	467,786,142,900	393,206,203,000
Total R2044 SPOT									170,313,463,953,500.00	467,786,142,900	393,206,203,000

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 R2044									70,313,463,953,500.00	467,786,142,900	393,206,203,000
R2048 On 28/02/2048 Spot Bond			8.91000	102.22379	8.91000	102.19958			877,932,895,454,000.00	210,766,879,400	522,593,245,300
Total R2048 SPOT									7,932,895,454,000.00	210,766,879,400	522,593,245,300
Total For R2048									7,932,895,454,000.00	210,766,879,400	522,593,245,300
R207 On 15/01/2020 Spot Bond			7.75000	98.69989	7.80500	98.47916			934,422,409,675,000.00	507,667,407,700	635,920,032,700
Total R207 SPOT									14,422,409,675,000.00	507,667,407,700	635,920,032,700
Total For R207									14,422,409,675,000.00	507,667,407,700	635,920,032,700
R208 On 31/03/2021 Spot Bond			7.87500	97.41797	7.93000	97.15882			849,360,953,162,500.00	361,823,613,100	665,652,907,900
Total R208 SPOT									19,360,953,162,500.00	361,823,613,100	665,652,907,900
Total For R208									19,360,953,162,500.00	361,823,613,100	665,652,907,900
R209 On 31/03/2036 Spot Bond			8.74000	78.66193	8.79000	78.25768			018,679,809,566,000.00	345,386,705,900	761,289,360,400
Total R209 SPOT									18,679,809,566,000.00	345,386,705,900	761,289,360,400
Total For R209									18,679,809,566,000.00	345,386,705,900	761,289,360,400
R210 On 31/03/2028 Spot Bond			1.57500	182.58976	1.57500	182.56646			18,987,237,990,000.00	12,055,389,200	53,125,919,600
Total R210 SPOT									18,987,237,990,000.00	12,055,389,200	53,125,919,600
Total For R210									18,987,237,990,000.00	12,055,389,200	53,125,919,600
R211 On 31/01/2017 Spot Bond			0.82500	134.32197	0.82500	134.30758			13,419,075,780,000.00	16,265,546,400	42,204,595,600
Total R211 SPOT									13,419,075,780,000.00	16,265,546,400	42,204,595,600
Total For R211									13,419,075,780,000.00	16,265,546,400	42,204,595,600
R212 On 31/01/2022 Spot Bond			1.44500	141.35181	1.44500	141.33430			21,627,667,580,000.00	14,967,244,000	149,591,978,000
Total R212 SPOT									21,627,667,580,000.00	14,967,244,000	149,591,978,000
Total For R212									21,627,667,580,000.00	14,967,244,000	149,591,978,000
R213 On 28/02/2031 Spot Bond			8.62500	89.35839	8.67000	88.99525			029,716,985,675,000.00	119,387,476,600	481,939,256,500
Total R213 SPOT									29,716,985,675,000.00	119,387,476,600	481,939,256,500
Total For R213									29,716,985,675,000.00	119,387,476,600	481,939,256,500
R214 On 28/02/2041 Spot Bond			8.83500	79.38093	8.83500	79.36228			910,993,713,635,500.00	329,484,291,300	824,154,307,900
Total R214 SPOT									10,993,713,635,500.00	329,484,291,300	824,154,307,900
Total For R214									10,993,713,635,500.00	329,484,291,300	824,154,307,900
R228C On 15/09/2015 Spot Bond			6.78000	99.37240	6.78000	99.35406			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			6.70000	96.17123	6.70000	96.15401			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			6.71000	93.04409	6.71000	93.02741			0.00	0	0
Total R230C 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 R230C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.72000	97.64496	6.72000	97.62741				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			6.70000	94.50296	6.70000	94.48594				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			6.76000	91.36768	6.76000	91.35109				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			7.24500	87.61431	7.24500	87.59728				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			7.29500	84.45530	7.29500	84.43877				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			7.60000	80.80131	7.60000	80.78484				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			7.58000	77.89365	7.58000	77.87782				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.56000	75.10510	7.56000	75.08987				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			7.55000	72.39993	7.55000	72.38527				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			7.76500	69.06796	7.76500	69.05359				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			7.74500	66.55524	7.74500	66.54142				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			7.85000	63.69578	7.85000	63.68238				0.00	0	0
Total R339C 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 R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.82000	61.40274	7.82000	61.38987				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			7.79000	59.20936	7.79000	59.19700				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			7.76000	57.11083	7.76000	57.09895				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			7.72000	55.14432	7.72000	55.13290				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			7.68000	53.26605	7.68000	53.25509				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			8.20000	49.07333	8.20000	49.06256				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			8.16000	47.31040	8.16000	47.30006				0.00	0	0
Total R346C SPOT										0.00	0	0
Total For R346C										0.00	0	0
R347C On 21/06/2025 Spot Bond			8.12000	45.62836	8.12000	45.61843				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			8.08000	44.02307	8.08000	44.01354				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			8.04000	42.49062	8.04000	42.48147				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			8.00000	41.02733	8.00000	41.01854				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			7.96000	39.62970	7.96000	39.62125				0.00	0	0
Total R351C 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 R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.92000	38.29445	7.92000	38.28632				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	101.98943				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	102.73691				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	101.61265				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	101.47715				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	27.36761	100.00000	27.30131				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	21.96059	100.00000	21.90739				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	32.37352	100.00000	32.29510				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	82.25117	100.00000	82.06961				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	44.58781	100.00000	44.47980				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	18.36922	100.00000	18.32473				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	20.80496	100.00000	20.75131				0.00	0	0
Total RDF01U 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 RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.68152	100.00000	8.65718				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	15.81874	100.00000	15.77794				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	12.81606	100.00000	12.78300				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	9.85944	100.00000	9.83401				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	101.28714				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	101.19439				0.00	68,000,000	34,000,000
Total RDFB03 SPOT										0.00	68,000,000	34,000,000
Total For RDFB03										0.00	68,000,000	34,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.61031				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.69327				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	101.50409				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	102.73288				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	100.94528				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	101.44183				0.00	0	0
Total RDFC23 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 RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.50268				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	100.26974				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.78842				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	99.82819				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	100.43395				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	101.82704				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	18.45692	100.00000	18.41220				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	12.94753	100.00000	12.91616				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.72719	100.00000	10.70120				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	9.91235	100.00000	9.88834				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	101.73646				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	100.64347				0.00	0	0
Total RES15 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 RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.02766			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	101.36436			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	100.75815			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	101.56014			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	101.37814			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	100.74360			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	100.44281			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	88.93270			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	83.54776			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	93.58452			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	92.92743			0.00	0	0
Total RP008 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 RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.29670				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	84.03884				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	98.51283				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	102.02506	12.35000	101.99129				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	14.34814	100.00000	13.91971				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	102.31967				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	6.56570	100.00000	6.54997				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	35.75784	100.00000	35.67121				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	82.14286	100.00000	81.95991				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	13.05752	100.00000	13.02588				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	45.81857	100.00000	48.13352				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00U On 16/11/2022 Spot Bond				100.00000	0.00000	103.78186				0.00	0	0
Total RPS00U 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 RPS001									0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	77.90242			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			9.30000	105.96119	9.30000	105.93488		7,909,650,000,000.00	850,500,000	1,610,000,000	
Total RW21 SPOT								7,909,650,000,000.00	850,500,000	1,610,000,000	
Total For RW21								7,909,650,000,000.00	850,500,000	1,610,000,000	
RW23 On 10/12/2023 Spot Bond			9.65500	100.79475	9.65500	100.76879		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			9.93000	87.26052	9.93000	104.00843		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	97.44867		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			8.08000	105.60186	8.08000	105.57912		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	111.68600	10.00000	111.65700		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.66048		0.00	3,187,500,200	1,737,250,100	
Total SBK13 SPOT								0.00	3,187,500,200	1,737,250,100	
Total For SBK13								0.00	3,187,500,200	1,737,250,100	
SBK14 On 01/12/2017 Spot Bond			9.52000	102.15713	9.52000	102.13118		8,092,000,000,000.00	850,000,000	850,000,000	
Total SBK14 SPOT								8,092,000,000,000.00	850,000,000	850,000,000	
Total For SBK14								8,092,000,000,000.00	850,000,000	850,000,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.08003		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	101.62291		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.60369		0.00	1,300,000,000	707,000,000	
Total SBK17 SPOT								0.00	1,300,000,000	707,000,000	

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 SBK17									0.00	1,300,000,000	707,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.03211			0.00	1,240,000,000	2,080,000,000
Total SBK18 SPOT									0.00	1,240,000,000	2,080,000,000
Total For SBK18									0.00	1,240,000,000	2,080,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.42096			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.84502			0.00	760,000,000	340,000,000
Total SBK20 SPOT									0.00	760,000,000	340,000,000
Total For SBK20									0.00	760,000,000	340,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.36879			0.00	460,000,000	460,000,000
Total SBK21 SPOT									0.00	460,000,000	460,000,000
Total For SBK21									0.00	460,000,000	460,000,000
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.97954			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			11.73500	101.24482	11.73500	101.51202		3,520,500,000,000.00	0.00	300,000,000	2,159,125,000
Total SBK23 SPOT								3,520,500,000,000.00		300,000,000	2,159,125,000
Total For SBK23								3,520,500,000,000.00		300,000,000	2,159,125,000
SBK9 On 10/04/2018 Spot Bond			9.09500	101.21485	9.09500	101.19026			0.00	0	2,620,000,000
Total SBK9 SPOT									0.00	0	2,620,000,000
Total For SBK9									0.00	0	2,620,000,000
SBN27 On 15/09/2015 Spot Bond			7.63500	105.99615	7.63500	105.97414			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			8.20000	105.94079	8.20000	105.91717			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			7.39500	106.01969	7.39500	105.99836			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			8.67000	102.56130	8.67000	102.53765			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			7.54000	106.00547	7.54000	105.98372			0.00	0	0
Total SBN34 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 SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.24000	105.93687	8.24000	105.91314			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	101.16218			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	100.83697			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			8.19000	104.79437	8.19000	104.77152			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	100.64999			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.03591			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	102.18173			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.69000	103.52020	9.69000	103.49344		12,597,000,000,000.00	1,300,000,000	650,000,000	
Total SBS19 SPOT								12,597,000,000,000.00	1,300,000,000	650,000,000	
Total For SBS19								12,597,000,000,000.00	1,300,000,000	650,000,000	
SBS20 On 15/05/2026 Spot Bond			10.16000	101.68961	10.16000	101.66222		20,320,000,000,000.00	2,000,000,000	1,000,000,000	
Total SBS20 SPOT								20,320,000,000,000.00	2,000,000,000	1,000,000,000	
Total For SBS20								20,320,000,000,000.00	2,000,000,000	1,000,000,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.86798		0.00	800,000,000	400,000,000	
Total SBS21 SPOT								0.00	800,000,000	400,000,000	
Total For SBS21								0.00	800,000,000	400,000,000	
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.77577		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	102.64918		0.00	0	0	
Total SBS24 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 SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.92500	101.73116	8.92500	101.70702			3,599,452,500,000.00	403,300,000	730,000,000
Total SBS25 SPOT									3,599,452,500,000.00	403,300,000	730,000,000
Total For SBS25									3,599,452,500,000.00	403,300,000	730,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	28.58644	100.00000	28.52248			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.67500	102.38226	9.67500	102.35555			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	100.14484			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			8.94500	100.61485	8.94500	100.59080			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			10.17000	89.00978	10.17000	88.98580			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	100.39517			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.91000	100.74483	9.91000	100.71821			991,000,000,000.00	100,000,000	700,000,000
Total SBS31 SPOT									991,000,000,000.00	100,000,000	700,000,000
Total For SBS31									991,000,000,000.00	100,000,000	700,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.04150			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	101.07031			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			10.06000	104.22156	10.06000	104.19377			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	100.29126			0.00	0	0
Total SBS35 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 SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.27605			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			9.21500	95.84302	9.21500	95.81956			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			10.35000	92.84944	10.35000	92.82398			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			11.02000	90.99253	11.02000	90.96601		11,020,000,000,000.00		1,000,000,000	500,000,000
Total SBS39 SPOT								11,020,000,000,000.00		1,000,000,000	500,000,000
Total For SBS39								11,020,000,000,000.00		1,000,000,000	500,000,000
SBS4 On 16/11/2021 Spot Bond			9.70000	96.95804	9.70000	96.93309		7,760,000,000.00		800,000	1,470,000,000
Total SBS4 SPOT								7,760,000,000.00		800,000	1,470,000,000
Total For SBS4								7,760,000,000.00		800,000	1,470,000,000
SBS9 On 07/07/2016 Spot Bond			7.45000	104.50382	7.45000	104.48305		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	126.51438	2.13500	281.38125		2,263,100,000,000.00		1,060,000,000	530,000,000
Total SBSI11 SPOT								2,263,100,000,000.00		1,060,000,000	530,000,000
Total For SBSI11								2,263,100,000,000.00		1,060,000,000	530,000,000
SBSI12 On 31/01/2017 Spot Bond			1.43500	131.88065	1.43500	133.12997		3,329,200,000,000.00		2,320,000,000	1,160,000,000
Total SBSI12 SPOT								3,329,200,000,000.00		2,320,000,000	1,160,000,000
Total For SBSI12								3,329,200,000,000.00		2,320,000,000	1,160,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	24.67036	100.00000	24.61060		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.60468			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	37.71772	100.00000	37.62634			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				169.83598	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	117.57438	2.09500	131.87151			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	102.31591	6.50000	102.29803			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	102.44920			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.32213			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			8.77000	101.00085	8.77000	100.97717		3,508,000,000.00	400,000	260,000,000	
Total SHS05 SPOT								3,508,000,000.00	400,000	260,000,000	
Total For SHS05								3,508,000,000.00	400,000	260,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.99132			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	100.79219			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	100.97761			0.00	0	0
Total SHS08 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 SHS08										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	40.27044	100.00000	40.17288				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	111.68600	10.00000	111.65700				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	101.26473				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	101.79945				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	56.96633	100.00000	56.82833				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	44.26148	100.00000	44.15425				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	45.82722	100.00000	45.71621				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.61000	105.27796	9.61000	105.25111				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	100.47238				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	101.73850				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	100.90608				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	100.94092				0.00	0	0
Total SHS24 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 SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.83000	101.16031	9.83000	101.13378			5,898,000,000.00	600,000	700,000
Total SHS25 SPOT									5,898,000,000.00	600,000	700,000
Total For SHS25									5,898,000,000.00	600,000	700,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.89988			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			8.13000	101.35572	8.13000	101.33341			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			9.24500	98.52619	9.24500	98.50160			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			8.67000	102.56130	8.67000	102.53765			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	101.69332			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	101.66804			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	102.07586			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.64865			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	101.69339			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	99.72843			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			8.37000	102.21035	8.37000	102.18746			0.00	0	0
Total SSA01 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 SSA01									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.66033			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	100.52646			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			9.52000	97.16714	9.52000	97.14246		20,944,000,000.00	2,200,000	440,000,000	
Total SSA06 SPOT								20,944,000,000.00	2,200,000	440,000,000	
Total For SSA06								20,944,000,000.00	2,200,000	440,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.58199		0.00	200,000,000	50,000,000	
Total SSN001 SPOT								0.00	200,000,000	50,000,000	
Total For SSN001								0.00	200,000,000	50,000,000	
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.03269		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	100.34011		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			9.50000	90.66857	9.50000	90.64559		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.50000	90.66857	9.50000	90.64559		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			9.22500	93.49768	9.22500	93.47478		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	101.18016		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			8.15000	103.53917	8.15000	103.51670		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	114.96662	2.26500	115.38823		0.00	0	0	
Total SSN011 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 SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.90500	98.54117	8.90500	98.51772				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	105.16449	8.50000	101.77548				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			10.30000	102.78628	10.30000	102.75808				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	101.38914				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			10.54000	76.34241	10.54000	76.32112				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	100.43167				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	100.50228				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.03794				0.00	240,000,000	60,000,000
Total SSN027 SPOT										0.00	240,000,000	60,000,000
Total For SSN027										0.00	240,000,000	60,000,000
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.56322				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	101.07558				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	101.67397				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.19859				0.00	280,000,000	70,000,000
Total SSN033 SPOT										0.00	280,000,000	70,000,000
Total For SSN033										0.00	280,000,000	70,000,000
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.55894				0.00	200,000,000	50,000,000
Total SSN034 SPOT										0.00	200,000,000	50,000,000
Total For SSN034										0.00	200,000,000	50,000,000
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	99.72768				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY124C On 14/08/2015 Spot Bond				100.00000	0.00000	99.94684				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	99.87667				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	99.89366				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	99.89396				0.00	0	0
Total SY1243 SPOT										0.00	0	0
Total For SY1243										0.00	0	0
SY1244 On 18/08/2015 Spot Bond				100.00000	0.00000	99.87594				0.00	0	0
Total SY1244 SPOT										0.00	0	0
Total For SY1244										0.00	0	0
SY124E On 21/08/2015 Spot Bond				100.00000	0.00000	99.82277				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	99.69835				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY124F On 08/09/2015 Spot Bond				100.00000	0.00000	99.50054				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY124G On 10/09/2015 Spot Bond				100.00000	0.00000	99.46788				0.00	0	0
Total SY1249 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 SY1249										0.00	0	0
SY125C On 16/09/2015 Spot Bond				100.00000	0.00000	99.36598				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	98.75325				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY125E On 19/08/2015 Spot Bond				100.00000	0.00000	99.85987				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	98.59856				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY125E On 28/10/2015 Spot Bond				100.00000	0.00000	98.57960				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY125E On 03/11/2015 Spot Bond				100.00000	0.00000	98.47006				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			6.60500	105.31616	6.60500	105.29727				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.91000	103.86834	8.91000	103.84360				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	101.68221				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	101.77183				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.45500	97.75449	9.45500	100.64911				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	64.55107	100.00000	65.83889				0.00	0	0
Total TF108U 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 TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.40224				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	100.15746				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	100.96764				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	100.93496				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	100.98255				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	91.42750	100.00000	91.29344				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	100.27012				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.27198				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.72168				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.74013				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			7.78000	101.18327	7.78000	101.16229				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	100.41971				0.00	0	0
Total TH10A1 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 TH10A1										0.00	0	0
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	100.43143				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	100.52314	7.83000	100.50217				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	100.41326				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	100.42792				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	100.41568				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	100.41326				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	100.42792				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	87.29149	7.16000	100.45984				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	100.45660				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	100.45426				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	100.51032				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	100.51642				0.00	0	0
Total TH10C2 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 TH10C2									0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.73029			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	100.70441			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	100.41266			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.43143			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.58218	8.73000	100.55883			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.16475			0.00	0	15,660,300
Total TH11A4 SPOT									0.00	0	15,660,300
Total For TH11A4									0.00	0	15,660,300
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.42792			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.06500	91.96502	9.06500	98.33850			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00617			0.00	0	23,490,300
Total TH11A7 SPOT									0.00	0	23,490,300
Total For TH11A7									0.00	0	23,490,300
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.44035			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45777			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.45133			0.00	0	0
Total TH11B2 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 TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.46176				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.50916				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	100.52057				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	100.49979				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	100.69000				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	100.69231				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	100.69814				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2048 Spot Bond				100.00000	0.00000	101.65983				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.71577				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.40500	102.12631	9.40500	103.55312				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.68221				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	101.76050				0.00	0	0
Total TH12A5 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 TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.31500	101.50045	9.31500	101.47492				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68218				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.77183				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.42500	89.98519	9.42500	100.26998				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.86114				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	101.86114				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.87267				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.87267				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.04001				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.04001				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.05191				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	102.04966				0.00	0	0
Total TH12C4 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 TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.76584				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	102.76584				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	102.96420				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	102.76615				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	100.44095				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.13397	101.06155	6.11897				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.61210				0.00	0	0
Total THE9A1 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 THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.43202				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	100.75181				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	100.43202				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	100.43797				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	100.44095				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	100.42845				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	100.43797				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.47068				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	100.47068				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	100.47068				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	100.51821				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	100.53008				0.00	0	0
Total THE9C2 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 THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.51524				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	100.75187				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	100.76660				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	100.76071				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			9.68500	89.72055	9.68500	89.64182				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	111.68600	10.00000	111.65700				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			8.35000	104.05458	8.35000	104.03145		8,825,950,000,000.00		1,057,000,000	17,137,000,000	
Total TN17 SPOT								8,825,950,000,000.00		1,057,000,000	17,137,000,000	
Total For TN17								8,825,950,000,000.00		1,057,000,000	17,137,000,000	
TN20 On 17/09/2020 Spot Bond			9.67000	107.48280	9.67000	107.45523		17,406,000,000.00		1,800,000	12,009,000,000	
Total TN20 SPOT								17,406,000,000.00		1,800,000	12,009,000,000	
Total For TN20								17,406,000,000.00		1,800,000	12,009,000,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.54617	100.00000	1.54243				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.92000	107.71724	9.92000	107.68890				0.00	0	11,370,000,000
Total TN23 SPOT										0.00	0	11,370,000,000
Total For TN23										0.00	0	11,370,000,000
TN25 On 19/08/2025 Spot Bond			10.02000	96.57981	10.02000	96.55372				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			10.06000	94.08152	10.06000	94.05644		26,156,000,000.00		2,600,000	10,385,000,000	
Total TN27 SPOT								26,156,000,000.00		2,600,000	10,385,000,000	

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 TN27									26,156,000,000.00	2,600,000	10,385,000,000
TN30 On 09/10/2030 Spot Bond			10.45500	103.89560	10.45500	103.86668			2,091,000,000,000.00	200,000,000	7,100,000,000
Total TN30 SPOT									2,091,000,000,000.00	200,000,000	7,100,000,000
Total For TN30									2,091,000,000,000.00	200,000,000	7,100,000,000
TN40 On 09/10/2040 Spot Bond			10.75500	103.59772	10.75500	103.56807			27,963,000,000,000.00	2,600,000,000	16,300,000,000
Total TN40 SPOT									27,963,000,000,000.00	2,600,000,000	16,300,000,000
Total For TN40									27,963,000,000,000.00	2,600,000,000	16,300,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.22428			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	101.51776			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	99.88094			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.87795			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	99.87756			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.86243			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	99.83140			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	99.87779			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	111.68600	10.00000	111.65700			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	100.71371			0.00	0	0
Total TPDA02 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 TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.72834				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	100.28321				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	100.32053				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.32176	10.00000	100.29491				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	100.31374	9.75000	100.28756				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	10.31470	100.00000	10.28809				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	101.12954				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.19883				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	8.82173	100.00000	8.80035				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	9.39842	100.00000	9.37564				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	101.23730				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	9.74443	100.00000	9.72083				0.00	0	0
Total TRAB2U 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 TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.24499				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	10.03277	100.00000	10.00847				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	101.46005				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	13.55059	100.00000	13.51776				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	101.93429				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	17.41441	100.00000	17.37222				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	12.91774	100.00000	12.88645				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	99.83189				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	99.56903				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	105.67474				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	104.46356				0.00	0	0
Total TSP177 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 TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	98.51651				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP178 On 26/11/2015 Spot Bond				100.00000	0.00000	98.01796				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP179 On 10/12/2015 Spot Bond				100.00000	0.00000	97.71688				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP180 On 21/01/2016 Spot Bond				100.00000	0.00000	97.00136				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP181 On 04/02/2016 Spot Bond				100.00000	0.00000	96.76999				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP183 On 18/02/2016 Spot Bond				100.00000	0.00000	96.44374				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP184 On 03/03/2016 Spot Bond				100.00000	0.00000	96.13592				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	95.78830				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	95.51911				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	98.31231				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	94.75690				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	94.43721				0.00	0	0
Total TSP191 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 TSP191										0.00	0	0
TSP19 On 09/06/2016 Spot Bond				100.00000	0.00000	94.10175				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP19 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
TSP19 On 14/01/2016 Spot Bond				100.00000	0.00000	97.18578				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	15.84207	100.00000	15.80369				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	100.90749				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	100.45574				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	100.09406				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC09 On 18/08/2015 Spot Bond				100.00000	0.00000	101.53116				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	101.39438				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	101.26249				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	101.36904				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	101.42505				0.00	0	0
Total TWC103 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 TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.57933				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	100.52502				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	100.49465				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	100.48881				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	100.47071				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	100.28375				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	100.33288				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 27/08/2015 Spot Bond				100.00000	0.00000	100.25250				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	101.39674				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	100.58064				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	101.28551				0.00	0	0
Total TWCM19 SPOT										0.00	0	0
Total For TWCM19										0.00	0	0
TWCM On 14/10/2015 Spot Bond				100.00000	0.00000	100.53058				0.00	0	0
Total TWCM20 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 TWCM20									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.33000	110.56450	9.33000	110.53710			0.00	0	100,000,000
Total UG21 SPOT									0.00	0	100,000,000
Total For UG21									0.00	0	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	7.74283	100.00000	7.72750			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	9.02964	100.00000	9.00144			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	7.56515	100.00000	7.55017			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	8.92663	100.00000	8.89876			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	101.82236			0.00	0	0
Total VKC07 SPOT									0.00	0	0
Total For VKC07									0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	94.07216	100.00000	93.83033			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	102.71485			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	100.91737			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	100.25395			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	100.00013			0.00	0	0
Total VKE02 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 VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.00020				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	101.17290				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	100.88935				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.00018				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	101.34377				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.27250	100.00000	7.25811				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.64661	100.00000	8.61962				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.09483	100.00000	7.08078				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.54360	100.00000	8.51693				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00036	100.00000	0.00036				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.27000	106.47608	7.27000	106.45542				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	241.83290	1.36500	241.80350				0.00	0	0
Total WS05 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 WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.77000	103.86071	7.77000	103.83921				0.00	0	5,140,000,000
Total WSP2 SPOT										0.00	0	5,140,000,000
Total For WSP2										0.00	0	5,140,000,000
WSP3 On 28/05/2019 Spot Bond			8.15000	104.56347	8.15000	104.54078				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			8.43000	104.04630	8.43000	104.02297				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			8.63000	103.49515	8.63000	103.47140				0.00	0	3,323,600,000
Total WSP5 SPOT										0.00	0	3,323,600,000
Total For WSP5										0.00	0	3,323,600,000
Z020 On 19/10/2015 Spot Bond			6.02500	98.88999	6.02500	98.87385				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			7.54000	73.64537	7.54000	73.63056				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	84.10138	100.00000	83.90805				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	46.43069	100.00000	46.34260				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										92,402,927,809,092,500.006,982,772,090,384	301,509,909,469	
Total for SPOT :										92,402,927,809,092,500.00	982,772,090,384	301,509,909,469
Total Futures										92402944290601900.00	982,772,245,145	301,510,335,051
Total Options										0.00	0	48,197
Grand Total:										92,402,944,290,601,900.00	982,772,245,145	301,510,383,248