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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			9.88024	81.35297	9.87627	81.38094			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			9.97339	82.68861	9.96922	82.71752			43,907,651.91	531	6,569
ES33 On 05/05/2016 Bond Future			10.05433	80.34948	10.04993	80.37956			0.00	0	0
Total ES33 Future									43,907,651.91	531	13,010
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			6,552.44000	6.55244	6,580,410		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.01	Put			6,473.21000	6.47321	6,501,180		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/11/2015 Bond Future	8.99	Put			6,631.77000	6.63177	6,659,740		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			282.04000	0.28204	253,130		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			143.91000	0.14391	115,000		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			213.02000	0.21302	184,110		0.00	0	0
ES33 On 05/05/2016 Bond Future	9.99	Put			411.36000	0.41136	441,440		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			342.49000	0.34249	372,570		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Put			273.72000	0.27372	303,800		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												43,907,651.91	531	13,010
I2025	On	05/11/2015	Bond Future			123.68304	123.68304	123.76467	123.76467			61,841,520.00	500	117
I2025	On	04/02/2016	Bond Future			124.51979	124.51979	124.58748	124.58748			62,259,895.00	500	800
Total I2025 Future												124,101,415.00	1,000	917
I2025	On	05/11/2015	Bond Future	122.99	Call			774.67000	0.77467	693,040		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			764.67000	0.76467	683,040		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			754.67000	0.75467	673,040		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			1,422.52000	1.42252	1,490,210		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			1,402.52000	1.40252	1,470,210		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			1,412.52000	1.41252	1,480,210		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												124,101,415.00	1,000	917
I2033	On	05/11/2015	Bond Future			103.03568	103.03568	103.01679	103.01679			0.00	0	0
I2033	On	04/02/2016	Bond Future			104.73569	104.73569	104.71727	104.71727			19,376,102.65	185	185
I2033	On	05/05/2016	Bond Future			105.60703	105.60703	105.57601	105.57601			0.00	0	0
Total I2033 Future												19,376,102.65	185	185
I2033	On	05/11/2015	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Call			626.79000	0.62679	645,680		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Call			616.79000	0.61679	635,680		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/11/2015	Bond Future	102.41	Call			606.79000	0.60679	625,680		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Call			2,317.27000	2.31727	2,335,690		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,307.27000	2.30727	2,325,690		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.39	Call			2,327.27000	2.32727	2,345,690		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	05/05/2016	Bond Future	102.39	Call			3,186.01000	3.18601	3,217,030		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.39	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Call			3,176.01000	3.17601	3,207,030		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.40	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Call			3,166.01000	3.16601	3,197,030		0.00	0	0
I2033	On	05/05/2016	Bond Future	102.41	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												19,376,102.65	185	185
I2038	On	05/11/2015	Bond Future			128.05023	128.05023	128.02672	128.02672			351,241,780.89	2,743	881
I2038	On	04/02/2016	Bond Future			128.80860	128.80860	128.76724	128.76724			335,546,403.00	2,605	7,531
Total I2038 Future												686,788,183.89	5,348	8,412
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			5,963.28000	5.96328	5,939,770		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			5,973.28000	5.97328	5,949,770		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			5,983.28000	5.98328	5,959,770		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	130.99	Put			2,222.76000	2.22276	2,181,400		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.00	Put			2,232.76000	2.23276	2,191,400		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/02/2016	Bond Future	131.01	Put			2,242.76000	2.24276	2,201,400		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												686,788,183.89	5,348	8,412
I2046	On	05/11/2015	Bond Future			127.37814	127.37814	127.35458	127.35458			0.00	0	958
I2046	On	04/02/2016	Bond Future			129.47999	129.47999	129.45682	129.45682			29,391,957.73	227	6,612
Total I2046 Future												29,391,957.73	227	7,570
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			5,635.42000	5.63542	5,611,860		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			5,645.42000	5.64542	5,621,860		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			5,655.42000	5.65542	5,631,860		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			1,466.82000	1.46682	1,489,990		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			1,456.82000	1.45682	1,479,990		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			1,446.82000	1.44682	1,469,990		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 Option									0.00	0	0
Total For I2046									29,391,957.73	227	7,570
I2050 On 05/11/2015 Bond Future			135.25291	135.25291	135.22776	135.22776			0.00	0	790
I2050 On 04/02/2016 Bond Future			135.97538	135.97538	135.93115	135.93115			0.00	0	5,946
Total I2050 Future									0.00	0	6,736
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			9,762.24000	9.76224	9,737,090		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			9,772.24000	9.77224	9,747,090		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			9,782.24000	9.78224	9,757,090		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	137.99	Put			2,058.85000	2.05885	2,014,620		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.00	Put			2,068.85000	2.06885	2,024,620		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/02/2016 Bond Future	138.01	Put			2,078.85000	2.07885	2,034,620		0.00	0	0
Total I2050 Option									0.00	0	0
Total For I2050									0.00	0	6,736
R186 On 05/11/2015 Bond Future			8.33371	119.55743	8.33444	119.55167		9.13	3,118,894,676.41	26,087	23,886
R186 On 04/02/2016 Bond Future			8.39527	116.22300	8.39593	116.21790		9.19	3,046,204,830.00	26,210	27,318
R186 On 05/05/2016 Bond Future			8.44284	118.26267	8.44340	118.25842		9.05	0.00	0	0
R186 On 04/08/2016 Bond Future			8.49176	115.07326	8.49186	115.07252		9.19	0.00	0	0
Total R186 Future									6,165,099,506.41	52,297	51,204
R186 On 05/11/2015 Bond Future	9.00	Call			5,097.70000	5.09770	5,103,410	9.35	0.00	0	0
R186 On 05/11/2015 Bond Future	9.00	Put			0.05000	0.00005	0,000	9.35	0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.55	Call			1,762.20000	1.76220	1,708,710	9.15	0.00	0	0
R186 On 05/11/2015 Bond Future	8.55	Put			76.52000	0.07652	17,270	9.15	0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			3,224.76000	3.22476	3,225,610	9.24	0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			5.05000	0.00505	0,140	9.24	0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			3,977.04000	3.97704	3,981,880	9.28	0.00	0	0
R186 On 05/11/2015 Bond Future	8.85	Put			0.93000	0.00093	0,010	9.28	0.00	0	2,283
R186 On 05/11/2015 Bond Future	8.35	Call			618.64000	0.61864	460,140	9.08	0.00	0	843
R186 On 05/11/2015 Bond Future	8.35	Put			495.82000	0.49582	331,560	9.08	261,269.28	788	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			1,123.27000	1.12327	1,007,440	9.11	0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			215.38000	0.21538	93,790	9.11	49,333.54	526	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			1,429.37000	1.42937	1,345,990	9.13	1,216,774.96	904	0
R186 On 05/11/2015 Bond Future	8.50	Put			131.68000	0.13168	42,540	9.13	0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.24	Call			258.88000	0.25888	127,690	9.05	0.00	0	0
R186 On 05/11/2015 Bond Future	8.24	Put			1,008.14000	1.00814	871,190	9.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2015	Bond Future	8.25	Call			283.23000	0.28323	146,620	9.05	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			952.84000	0.95284	810,470	9.05	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.26	Call			309.12000	0.30912	167,550	9.05	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			899.15000	0.89915	751,820	9.05	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			1.21000	0.00121	0,010	8.92	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			3,833.09000	3.83309	3,826,130	8.92	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			14.11000	0.01411	0,950	8.96	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			2,697.50000	2.69750	2,678,580	8.96	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			214.85000	0.21485	95,510	9.04	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Put			1,123.63000	1.12363	998,530	9.04	0.00	0	1,090
R186	On	05/11/2015	Bond Future	7.73	Call			0.07000	0.00007	0,000	8.87	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			4,912.00000	4.91200	4,906,170	8.87	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			0.11000	0.00011	0,000	8.88	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			4,745.02000	4.74502	4,739,150	8.88	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			246.64000	0.24664	232,800	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			7,384.22000	7.38422	7,365,280	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,801.61000	3.80161	3,774,860	9.30	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			1,107.51000	1.10751	1,075,660	9.30	358,194.78	333	6,695
R186	On	04/02/2016	Bond Future	7.49	Call			231.26000	0.23126	217,960	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			7,536.80000	7.53680	7,518,400	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			238.69000	0.23869	225,130	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			7,460.21000	7.46021	7,441,550	8.86	0.00	0	0
R186	On	04/02/2016	Bond Future	7.90	Call			0.00000	0.00000	736,500	8.99	500,820.00	680	680
R186	On	04/02/2016	Bond Future	7.90	Put			0.00000	0.00000	4,655,010	8.99	0.00	0	0
R186	On	04/02/2016	Bond Future	8.40	Call			0.00000	0.00000	2,172,680	9.16	1,477,422.40	680	680
R186	On	04/02/2016	Bond Future	8.40	Put			0.00000	0.00000	2,136,110	9.16	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,714.40000	2.71440	2,692,050	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			3,425.09000	3.42509	3,398,490	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			750.78000	0.75078	735,520	8.75	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			7,718.54000	7.71854	7,699,030	8.75	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,644.11000	2.64411	2,621,770	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			3,507.76000	3.50776	3,481,170	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,679.12000	2.67912	2,656,770	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			3,466.26000	3.46626	3,439,660	9.00	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			3,693.47000	3.69347	3,673,250	9.19	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,716.85000	3.71685	3,697,370	9.19	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			3,656.47000	3.65647	3,636,250	9.19	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,754.64000	3.75464	3,735,160	9.19	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			3,620.14000	3.62014	3,599,920	9.19	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,679.67000	3.67967	3,660,190	9.19	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option										3,863,814.96	3,911	61,235
Total For R186										6,168,963,321.37	56,208	112,439
R197	On 05/11/2015		Bond Future	296.35722	296.35722	296.69961	296.69961			0.00	0	260
R197	On 04/02/2016		Bond Future	294.90955	294.90955	295.24352	295.24352			0.00	0	724
Total R197 Future										0.00	0	984
R197	On 05/11/2015	294.99	Call			1,709.61000	1.70961	1,367,220		0.00	0	0
R197	On 05/11/2015	294.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On 05/11/2015	295.00	Call			1,699.61000	1.69961	1,357,220		0.00	0	0
R197	On 05/11/2015	295.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On 05/11/2015	295.01	Call			1,689.61000	1.68961	1,347,220		0.00	0	0
R197	On 05/11/2015	295.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On 04/02/2016	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On 04/02/2016	297.01	Put			1,766.48000	1.76648	2,100,450		0.00	0	0
R197	On 04/02/2016	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On 04/02/2016	296.99	Put			1,746.48000	1.74648	2,080,450		0.00	0	0
R197	On 04/02/2016	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On 04/02/2016	297.00	Put			1,756.48000	1.75648	2,090,450		0.00	0	0
Total R197 Option										0.00	0	0
Total For R197										0.00	0	984
R202	On 05/11/2015		Bond Future	242.29388	242.29388	242.24993	242.24993			221,941,194.08	916	790
R202	On 04/02/2016		Bond Future	242.92550	242.92550	242.87391	242.87391			5,520,239,062.00	22,724	53,615
Total R202 Future										5,742,180,256.08	23,640	54,405
R202	On 05/11/2015	246.00	Put			3,750.07000	3.75007	3,706,120		0.00	0	0
R202	On 05/11/2015	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	246.01	Put			3,760.07000	3.76007	3,716,120		0.00	0	0
R202	On 05/11/2015	8.35	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	8.45	Call			0.00000	0.00000	233,843,880		0.00	0	0
R202	On 05/11/2015	8.45	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	245.99	Put			3,740.07000	3.74007	3,696,120		0.00	0	0
R202	On 05/11/2015	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On 05/11/2015	8.35	Call			0.00000	0.00000	233,943,880		0.00	0	0
R202	On 04/02/2016	240.00	Call			2,873.91000	2.87391	2,925,500		0.00	0	0
R202	On 04/02/2016	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 04/02/2016	240.01	Call			2,863.91000	2.86391	2,915,500		0.00	0	0
R202	On 04/02/2016	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On 04/02/2016	239.99	Call			2,883.91000	2.88391	2,935,500		0.00	0	0
R202	On 04/02/2016	239.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									5,742,180,256.08	23,640	54,405
R2023 On 05/11/2015 Bond Future			8.08917	99.65835	8.08999	99.65394		7.21	699,900,592.05	7,023	9,496
R2023 On 04/02/2016 Bond Future			8.16006	101.29453	8.16080	101.29068		6.72	711,391,484.19	7,023	9,651
R2023 On 05/05/2016 Bond Future			8.20672	99.14379	8.20733	99.14070		6.99	0.00	0	0
Total R2023 Future									1,411,292,076.24	14,046	19,147
R2023 On 05/11/2015 Bond Future	7.99	Call			156.82000	0.15682	74,070	7.14	0.00	0	0
R2023 On 05/11/2015 Bond Future	7.99	Put			696.01000	0.69601	608,850	7.14	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Call			172.44000	0.17244	85,800	7.14	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.00	Put			657.54000	0.65754	566,490	7.14	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Call			189.15000	0.18915	98,890	7.14	0.00	0	0
R2023 On 05/11/2015 Bond Future	8.01	Put			620.19000	0.62019	525,520	7.14	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Put			1,852.68000	1.85268	1,829,360	6.65	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Call			1,031.82000	1.03182	1,012,300	6.65	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.01	Put			1,821.73000	1.82173	1,798,360	6.65	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Call			988.68000	0.98868	969,280	6.65	0.00	0	0
R2023 On 04/02/2016 Bond Future	7.99	Put			1,883.95000	1.88395	1,860,700	6.65	0.00	0	0
R2023 On 04/02/2016 Bond Future	8.00	Call			1,010.11000	1.01011	990,640	6.65	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Put			1,899.91000	1.89991	1,882,580	6.99	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Call			2,091.51000	2.09151	2,077,280	6.99	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.25	Put			1,875.78000	1.87578	1,858,460	6.99	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Call			2,118.34000	2.11834	2,104,130	6.99	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.26	Put			1,852.14000	1.85214	1,834,840	6.99	0.00	0	0
R2023 On 05/05/2016 Bond Future	8.24	Call			2,065.14000	2.06514	2,050,900	6.99	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									1,411,292,076.24	14,046	19,147
R203 On 05/11/2015 Bond Future			7.02971	103.33285	7.03058	103.33134		1.80	423,974,683.55	4,103	14,772
R203 On 04/02/2016 Bond Future			7.09872	105.02938	7.09932	105.02847		1.13	372,749,269.62	3,549	10,302
R203 On 05/05/2016 Bond Future			7.09279	102.70316	7.09285	102.70308		1.40	0.00	0	0
Total R203 Future									796,723,953.17	7,652	25,074
R203 On 05/11/2015 Bond Future	5.99	Call			0.00000	0.00000	0,000	1.69	0.00	0	0
R203 On 05/11/2015 Bond Future	5.99	Put			1,819.94000	1.81994	1,818,430	1.69	0.00	0	0
R203 On 05/11/2015 Bond Future	6.00	Call			0.00000	0.00000	0,000	1.69	0.00	0	0
R203 On 05/11/2015 Bond Future	6.00	Put			1,802.25000	1.80225	1,800,740	1.69	0.00	0	0
R203 On 05/11/2015 Bond Future	6.01	Call			0.00000	0.00000	0,000	1.69	0.00	0	0
R203 On 05/11/2015 Bond Future	6.01	Put			1,784.56000	1.78456	1,783,050	1.69	0.00	0	0
R203 On 04/02/2016 Bond Future	7.24	Call			369.71000	0.36971	366,610	1.16	0.00	0	0
R203 On 04/02/2016 Bond Future	7.24	Put			158.58000	0.15858	154,570	1.16	0.00	0	0
R203 On 04/02/2016 Bond Future	7.25	Call			379.43000	0.37943	376,370	1.16	0.00	0	0
R203 On 04/02/2016 Bond Future	7.25	Put			153.31000	0.15331	149,340	1.16	0.00	0	0
R203 On 04/02/2016 Bond Future	7.26	Call			389.28000	0.38928	386,250	1.16	0.00	0	0

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	7.26	Put			148.18000	0.14818	144,240	1.16	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			511.82000	0.51182	508,630	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			323.83000	0.32383	320,560	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			519.42000	0.51942	516,230	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			318.67000	0.31867	315,400	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			527.07000	0.52707	523,890	1.40	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			313.57000	0.31357	310,310	1.40	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												796,723,953.17	7,652	25,074
R2030	On	05/11/2015	Bond Future			8.74365	96.20925	8.74437	96.20369			494,900,382.00	5,144	7,437
R2030	On	04/02/2016	Bond Future			8.80645	93.78236	8.80712	93.77727			482,416,459.84	5,144	9,973
Total R2030 Future												977,316,841.84	10,288	17,410
R2030	On	05/11/2015	Bond Future	8.50	Put			1,911.16000	1.91116	1,905,600		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			1,831.89000	1.83189	1,826,330		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			1,990.52000	1.99052	1,984,960		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	04/02/2016	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.74	Put			511.37000	0.51137	506,280		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.75	Put			434.93000	0.43493	429,840		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/02/2016	Bond Future	8.76	Put			358.59000	0.35859	353,500		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												977,316,841.84	10,288	17,410
R2032	On	05/11/2015	Bond Future			8.84863	95.78046	8.84935	95.77452			262,534,240.86	2,741	1,403
R2032	On	04/02/2016	Bond Future			8.91135	97.35297	8.91201	97.34761			264,410,666.52	2,716	2,824
R2032	On	05/05/2016	Bond Future			8.96321	94.90451	8.96379	94.89986			0.00	0	0
Total R2032 Future												526,944,907.38	5,457	4,227
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			7,488.52000	7.48852	7,482,580		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.00	Put			7,396.54000	7.39654	7,390,600		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			7,304.68000	7.30468	7,298,740		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			1,829.72000	1.82972	1,824,360		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			1,746.20000	1.74620	1,740,840		0.00	0	0

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	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			1,662.78000	1.66278	1,657,420		0.00	0	0
R2032	On	05/05/2016	Bond Future	8.99	Call			209.90000	0.20990	214,550		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			289.80000	0.28980	294,450		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Call			369.60000	0.36960	374,250		0.00	0	0
R2032	On	05/05/2016	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												526,944,907.38	5,457	4,227
R2037	On	05/11/2015	Bond Future			9.03858	97.28681	9.03427	97.32560			821,100,676.40	8,440	11,847
R2037	On	04/02/2016	Bond Future			9.10054	94.62721	9.09604	94.66719			962,831,861.75	10,175	46,963
R2037	On	05/05/2016	Bond Future			9.15358	96.28858	9.14885	96.33013			0.00	0	0
Total R2037 Future												1,783,932,538.15	18,615	58,810
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			10,182.41000	10.18241	10,221,200		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			10,077.03000	10.07703	10,115,820		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			9,971.82000	9.97182	10,010,610		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Put			3,062.12000	3.06212	3,102,100		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			3,249.23000	3.24923	3,289,210		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			3,155.61000	3.15561	3,195,590		0.00	0	0
R2037	On	04/02/2016	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.01	Put			1,232.64000	1.23264	1,274,190		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	8.99	Put			1,412.27000	1.41227	1,453,820		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/05/2016	Bond Future	9.00	Put			1,322.39000	1.32239	1,363,940		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,783,932,538.15	18,615	58,810
R204	On	05/11/2015	Bond Future			7.39461	104.74703	7.39046	104.75850		3.12	1,207,628,508.87	11,529	15,874
R204	On	04/02/2016	Bond Future			7.46670	102.43072	7.46190	102.44300		2.55	1,227,017,594.88	11,979	28,889
R204	On	05/05/2016	Bond Future			7.50348	104.22819	7.49781	104.24153		2.73	0.00	0	0
Total R204 Future												2,434,646,103.75	23,508	44,763
R204	On	05/11/2015	Bond Future	6.24	Call			0.00000	0.00000	0,000	2.96	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,243.75000	3.24375	3,255,220	2.96	0.00	0	0

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	05/11/2015	Bond Future	6.25	Call			0.00000	0.00000	0,000	2.96	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,215.01000	3.21501	3,226,480	2.96	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			0.00000	0.00000	0,000	2.96	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,186.27000	3.18627	3,197,740	2.96	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			573.34000	0.57334	558,580	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			501.45000	0.50145	498,970	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			587.12000	0.58712	572,260	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			489.67000	0.48967	487,090	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			601.08000	0.60108	586,140	2.55	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			478.07000	0.47807	475,410	2.55	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			1,141.75000	1.14175	1,127,210	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			573.67000	0.57367	572,470	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			1,156.49000	1.15649	1,141,910	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			565.04000	0.56504	563,800	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			1,171.32000	1.17132	1,156,710	2.78	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			556.51000	0.55651	555,240	2.78	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												2,434,646,103.75	23,508	44,763
R2044	On	05/11/2015	Bond Future			9.11845	98.68670	9.11412	98.72899			1,144,074,913.10	11,593	2,945
R2044	On	04/02/2016	Bond Future			9.17825	95.92485	9.17373	95.96846			1,117,620,427.35	11,651	16,833
R2044	On	05/05/2016	Bond Future			9.22958	97.60910	9.22485	97.65427			0.00	0	0
Total R2044 Future												2,261,695,340.45	23,244	19,778
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			9,230.03000	9.23003	9,272,320		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			9,116.14000	9.11614	9,158,430		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/11/2015	Bond Future	8.26	Put			9,002.47000	9.00247	9,044,760		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			1,801.82000	1.80182	1,845,430		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,702.27000	1.70227	1,745,880		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.01	Put			1,602.90000	1.60290	1,646,510		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	8.99	Put			2,289.24000	2.28924	2,334,410		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.00	Put			2,189.87000	2.18987	2,235,040		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/05/2016	Bond Future	9.01	Put			2,090.68000	2.09068	2,135,850		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
Total R2044 Option									0.00	0	0
Total For R2044									2,261,695,340.45	23,244	19,778
R2048 On 05/11/2015 Bond Future			9.09850	98.07894	9.08918	98.17262			141,724,068.30	1,445	17,108
R2048 On 04/02/2016 Bond Future			9.15949	99.68915	9.14983	99.78504			155,714,452.30	1,562	51,612
R2048 On 05/05/2016 Bond Future			9.20656	97.00348	9.19655	97.10189			0.00	0	0
Total R2048 Future									297,438,520.60	3,007	68,720
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			12,030.80000	12.03080	12,124,480		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			12,277.97000	12.27797	12,371,650		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			12,154.26000	12.15426	12,247,940		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			1,611.33000	1.61133	1,707,220		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.00	Put			1,509.12000	1.50912	1,605,010		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	9.01	Put			1,407.10000	1.40710	1,502,990		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	8.99	Put			2,071.20000	2.07120	2,169,610		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			1,969.11000	1.96911	2,067,520		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			1,867.21000	1.86721	1,965,620		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									297,438,520.60	3,007	68,720
R207 On 05/11/2015 Bond Future			7.68446	100.78069	7.68030	100.79519		4.40	331,467,689.41	3,289	2,510
R207 On 04/02/2016 Bond Future			7.75874	98.79398	7.75408	98.80936		3.79	445,066,879.90	4,505	47,160
R207 On 05/05/2016 Bond Future			7.81136	100.52799	7.80608	100.54443		3.96	0.00	0	0
R207 On 04/08/2016 Bond Future			7.86733	98.67935	7.86055	98.69918		3.79	0.00	0	0
Total R207 Future									776,534,569.31	7,794	49,670
R207 On 05/11/2015 Bond Future	7.43	Call			14.38000	0.01438	1,720	4.34	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			892.03000	0.89203	893,870	4.34	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			37.23000	0.03723	8,850	4.35	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			668.48000	0.66848	654,600	4.35	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			345.50000	0.34550	275,110	4.40	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			137.57000	0.13757	81,680	4.40	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			368.31000	0.36831	299,500	4.40	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			125.60000	0.12560	71,290	4.40	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			391.88000	0.39188	324,900	4.40	0.00	0	0

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	05/11/2015	Bond Future	7.76	Put			114.41000	0.11441	61,930	4.40	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			396.18000	0.39618	380,700	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			1,272.49000	1.27249	1,272,390	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			407.27000	0.40727	391,600	3.70	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			1,250.22000	1.25022	1,249,930	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			418.57000	0.41857	402,710	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			1,228.18000	1.22818	1,227,700	3.70	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			203.96000	0.20396	192,940	3.66	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			1,817.57000	1.81757	1,821,930	3.66	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			1,231.16000	1.23116	1,213,330	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,063.37000	1.06337	1,061,980	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			789.60000	0.78960	774,330	3.92	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			1,559.84000	1.55984	1,561,010	3.92	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			1,198.09000	1.19809	1,180,390	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,092.50000	1.09250	1,091,240	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			1,214.57000	1.21457	1,196,800	3.98	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,077.87000	1.07787	1,076,540	3.98	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,531.95000	1.53195	1,513,920	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,096.15000	1.09615	1,097,950	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,499.00000	1.49900	1,481,090	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,121.38000	1.12138	1,123,300	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,515.42000	1.51542	1,497,450	3.79	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,108.71000	1.10871	1,110,570	3.79	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												776,534,569.31	7,794	49,847
R208	On	05/11/2015	Bond Future			7.85416	95.96909	7.85497	95.96569		5.68	324,951,338.74	3,386	1,776
R208	On	04/02/2016	Bond Future			7.92355	97.54472	7.92426	97.54186		5.02	451,534,508.88	4,629	38,137
R208	On	05/05/2016	Bond Future			7.97225	95.85527	7.97280	95.85315		5.32	0.00	0	0
Total R208 Future												776,485,847.62	8,015	39,913
R208	On	05/11/2015	Bond Future	7.76	Call			121.38000	0.12138	58,010	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			521.24000	0.52124	454,470	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			2,581.60000	2.58160	2,584,980	5.82	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			0.02000	0.00002	0,000	5.82	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			99.20000	0.09920	42,290	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			583.52000	0.58352	523,210	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			109.87000	0.10987	49,660	5.62	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			551.95000	0.55195	488,340	5.62	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			671.12000	0.67112	657,320	4.97	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			1,417.67000	1.41767	1,401,010	4.97	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			687.02000	0.68702	673,160	4.97	0.00	0	0

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	7.75	Put			1,392.87000	1.39287	1,376,150	4.97	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			703.16000	0.70316	689,250	4.97	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			1,368.34000	1.36834	1,351,570	4.97	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			1,388.92000	1.38892	1,376,230	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,492.38000	1.49238	1,481,790	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			1,425.88000	1.42588	1,413,170	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,512.31000	1.51231	1,501,730	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			1,407.18000	1.40718	1,394,480	5.32	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,532.67000	1.53267	1,522,100	5.32	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												776,485,847.62	8,015	42,113
R209	On	05/11/2015	Bond Future			8.94829	75.59514	8.94393	75.62779		14.67	93,284,402.76	1,234	8,274
R209	On	04/02/2016	Bond Future			9.00510	76.83623	9.00055	76.86992		14.49	70,228,314.22	914	39,561
R209	On	05/05/2016	Bond Future			9.05225	75.03548	9.04750	75.07031		14.77	0.00	0	0
Total R209 Future												163,512,716.98	2,148	47,835
R209	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			7,693.14000	7.69314	7,725,790	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			7,606.47000	7.60647	7,639,120	14.16	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			3,443.77000	3.44377	3,472,700	14.41	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			799.39000	0.79939	622,020	14.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			381.24000	0.38124	236,520	14.67	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			7,519.94000	7.51994	7,552,590	14.17	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			1,684.97000	1.68497	1,585,180	14.78	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			92.99000	0.09299	25,850	14.78	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			2,274.39000	2.27439	2,212,080	14.84	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			34.52000	0.03452	4,860	14.84	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			3.80000	0.00380	0,080	14.41	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,486.33000	1.48633	1,439,580	14.26	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			3,300.73000	3.30073	3,287,670	14.26	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,577.73000	4.57773	4,523,850	14.66	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			876.43000	0.87643	856,240	14.66	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,429.95000	1.42995	1,383,850	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			3,398.20000	3.39820	3,385,790	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,457.97000	1.45797	1,411,540	14.25	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			3,349.24000	3.34924	3,336,500	14.25	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			2,973.70000	2.97370	2,930,900	14.77	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			3,397.29000	3.39729	3,389,320	14.77	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,008.75000	3.00875	2,965,820	14.77	0.00	0	6,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2016	Bond Future	9.00	Put			3,358.41000	3.35841	3,350,310	14.77	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,044.45000	3.04445	3,001,380	14.78	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			3,320.29000	3.32029	3,312,050	14.78	0.00	0	0
R209	On	05/05/2016	Bond Future	8.25	Call			1,022.67000	1.02267	995,410	14.40	0.00	0	6,700
R209	On	05/05/2016	Bond Future	8.25	Put			7,237.51000	7.23751	7,245,080	14.40	0.00	0	0
Total R209 Option												0.00	0	17,900
Total For R209												163,512,716.98	2,148	65,735
R210	On	05/11/2015	Bond Future			181.51033	181.51033	181.67153	181.67153			60,079,919.23	331	1,516
R210	On	04/02/2016	Bond Future			184.50536	184.50536	184.67038	184.67038			61,071,274.16	331	2,860
Total R210 Future												121,151,193.39	662	4,376
R210	On	05/11/2015	Bond Future	182.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.00	Put			328.47000	0.32847	489,670		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	182.01	Put			338.47000	0.33847	499,670		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/11/2015	Bond Future	181.99	Put			318.47000	0.31847	479,670		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			319.62000	0.31962	484,640		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			329.62000	0.32962	494,640		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			339.62000	0.33962	504,640		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												121,151,193.39	662	4,376
R211	On	05/11/2015	Bond Future			136.37650	136.37650	136.35387	136.35387			0.00	0	0
R211	On	04/02/2016	Bond Future			136.95532	136.95532	136.91088	136.91088			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			1,363.87000	1.36387	1,386,500		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			1,353.87000	1.35387	1,376,500		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			1,343.87000	1.34387	1,366,500		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	138.99	Put			2,079.12000	2.07912	2,034,680		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.00	Put			2,089.12000	2.08912	2,044,680		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,099.12000	2.09912	2,054,680		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,120
R212 On 05/11/2015 Bond Future			142.18698	142.18698	142.16159	142.16159			14,218,698.00	100	1,259
R212 On 04/02/2016 Bond Future			142.69850	142.69850	142.64910	142.64910			14,269,850.00	100	669
Total R212 Future									28,488,548.00	200	1,928
R212 On 05/11/2015 Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/11/2015 Bond Future	145.99	Put			3,828.41000	3.82841	3,803,020		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			3,838.41000	3.83841	3,813,020		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			3,848.41000	3.84841	3,823,020		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			3,340.90000	3.34090	3,291,500		0.00	0	0
R212 On 04/02/2016 Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/02/2016 Bond Future	146.00	Put			3,350.90000	3.35090	3,301,500		0.00	0	0
R212 On 04/02/2016 Bond Future	146.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/02/2016 Bond Future	146.01	Put			3,360.90000	3.36090	3,311,500		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									28,488,548.00	200	1,928
R213 On 05/11/2015 Bond Future			8.79871	86.38535	8.79944	86.37993		12.53	295,610,667.70	3,422	5,176
R213 On 04/02/2016 Bond Future			8.86296	87.80358	8.86364	87.79861		12.28	300,463,850.76	3,422	31,687
R213 On 05/05/2016 Bond Future			8.91116	85.79628	8.91176	85.79194		12.56	0.00	0	0
Total R213 Future									596,074,518.46	6,844	36,863
R213 On 05/11/2015 Bond Future	7.74	Call			0.00000	0.00000	0,000	12.09	0.00	0	0
R213 On 05/11/2015 Bond Future	7.74	Put			8,407.10000	8.40710	8,401,680	12.09	0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Call			0.00000	0.00000	0,000	12.09	0.00	0	0
R213 On 05/11/2015 Bond Future	7.75	Put			8,322.43000	8.32243	8,317,010	12.09	0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Call			0.00000	0.00000	0,000	12.09	0.00	0	0
R213 On 05/11/2015 Bond Future	7.76	Put			8,237.87000	8.23787	8,232,450	12.09	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Call			1,783.69000	1.78369	1,751,950	12.18	0.00	0	0
R213 On 04/02/2016 Bond Future	8.74	Put			2,695.24000	2.69524	2,658,530	12.18	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Call			1,815.95000	1.81595	1,784,170	12.18	0.00	0	0
R213 On 04/02/2016 Bond Future	8.75	Put			2,653.26000	2.65326	2,616,510	12.18	0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Call			1,848.57000	1.84857	1,816,750	12.18	0.00	0	0
R213 On 04/02/2016 Bond Future	8.76	Put			2,611.73000	2.61173	2,574,940	12.18	0.00	0	0
R213 On 05/05/2016 Bond Future	8.74	Call			2,491.80000	2.49180	2,469,450	12.45	0.00	0	0
R213 On 05/05/2016 Bond Future	8.74	Put			3,746.23000	3.74623	3,719,540	12.45	0.00	0	0
R213 On 05/05/2016 Bond Future	8.75	Call			2,523.74000	2.52374	2,501,370	12.45	0.00	0	0
R213 On 05/05/2016 Bond Future	8.75	Put			3,704.42000	3.70442	3,677,710	12.45	0.00	0	0
R213 On 05/05/2016 Bond Future	8.76	Call			2,555.91000	2.55591	2,533,530	12.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2016	Bond Future	8.76	Put			3,662.93000	3.66293	3,636,210	12.45	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												596,074,518.46	6,844	36,863
R214	On	05/11/2015	Bond Future			9.01838	76.32942	9.01404	76.36356		15.36	80,909,185.20	1,060	4,801
R214	On	04/02/2016	Bond Future			9.07705	77.58259	9.07252	77.61781		15.22	112,339,590.32	1,448	32,598
R214	On	05/05/2016	Bond Future			9.12192	75.64940	9.11719	75.68585		15.51	0.00	0	0
Total R214 Future												193,248,775.52	2,508	37,399
R214	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000	14.84	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,628.53000	8.62853	8,662,670	14.84	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000	14.83	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			8,816.32000	8.81632	8,850,460	14.83	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000	14.83	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,722.34000	8.72234	8,756,480	14.83	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			188.43000	0.18843	173,350	14.71	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,444.71000	9.44471	9,464,850	14.71	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			194.50000	0.19450	179,080	14.71	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,357.03000	9.35703	9,376,830	14.71	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			200.72000	0.20072	184,970	14.71	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,269.67000	9.26967	9,289,140	14.71	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			2,879.43000	2.87943	2,835,540	15.38	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			3,870.81000	3.87081	3,863,370	15.38	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			2,914.61000	2.91461	2,870,550	15.38	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			3,827.27000	3.82727	3,819,660	15.38	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			2,950.02000	2.95002	2,905,800	15.39	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			3,784.10000	3.78410	3,776,330	15.39	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												193,248,775.52	2,508	37,399
Total for Bond												25,960,195,339.49	221,127	701,968
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0

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 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
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

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 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
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			497.91000	497.91000	497.92800	497.92800			423,223,500.00	85	165
GOVI On 04/02/2016 GOVI			506.08100	506.08100	506.10600	506.10600			425,108,040.00	84	441
GOVI On 05/05/2016 GOVI			514.95300	514.95300	514.98700	514.98700			0.00	0	0
Total GOVI Future									848,331,540.00	169	606
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			320,620.00000	32.06200	320,800,000		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			320,720.00000	32.07200	320,900,000		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
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			320,820.00000	32.08200	321,000,000		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			58,840.00000	5.88400	59,090,000		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			58,940.00000	5.89400	59,190,000		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			59,040.00000	5.90400	59,290,000		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			30,030.00000	3.00300	30,370,000		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			30,130.00000	3.01300	30,470,000		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			30,230.00000	3.02300	30,570,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												848,331,540.00	169	606
Total for GOVI												848,331,540.00	169	606
AL37	On	05/11/2015	Index Future			468.36300	468.36300	468.36900	468.36900			0.00	0	1
AL37	On	04/02/2016	Index Future			476.05000	476.05000	476.06200	476.06200			0.00	0	2
Total AL37 Future												0.00	0	3
Total For AL37												0.00	0	3
AL7T	On	05/11/2015	Index Future			549.67800	549.67800	549.59600	549.59600			0.00	0	1
AL7T	On	04/02/2016	Index Future			558.69900	558.69900	558.62300	558.62300			0.00	0	1
Total AL7T Future												0.00	0	2
Total For AL7T												0.00	0	2
ALBI	On	05/11/2015	Index Future			500.72400	500.72400	500.75500	500.75500			685,991,880.00	137	90
ALBI	On	04/02/2016	Index Future			508.94200	508.94200	508.97900	508.97900			697,250,540.00	137	515
ALBI	On	05/05/2016	Index Future			517.86400	517.86400	517.91100	517.91100			0.00	0	0
Total ALBI Future												1,383,242,420.00	274	605
Total For ALBI												1,383,242,420.00	274	605
IGOV	On	05/11/2015	Index Future			233.94800	233.94800	233.99500	233.99500			91,239,720.00	39	343
IGOV	On	04/02/2016	Index Future			237.80700	237.80700	237.85800	237.85800			47,561,400.00	20	691
IGOV	On	05/05/2016	Index Future			241.99500	241.99500	242.05100	242.05100			45,979,050.00	19	19
Total IGOV Future												184,780,170.00	78	1,053
Total For IGOV												184,780,170.00	78	1,053
ILBI	On	05/11/2015	Index Future			633.85300	633.85300	634.25400	634.25400			0.00	0	0
ILBI	On	04/02/2016	Index Future			644.61100	644.61100	645.02400	645.02400			0.00	0	157
Total ILBI Future												0.00	0	157

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ILBI									0.00	0	157
Total for Index									1,568,022,590.00	352	1,820
JIBAR f On 18/11/2015 Jibar Future			6.31000	93.69000	6.31000	93.69000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR f On 20/01/2016 Jibar Future			6.40000	93.60000	6.40000	93.60000			0.00	0	0
JIBAR f On 17/02/2016 Jibar Future			6.45000	93.55000	6.45000	93.55000			0.00	0	2,000
JIBAR f On 16/03/2016 Jibar Future			6.53000	93.47000	6.53000	93.47000			0.00	0	0
JIBAR f On 20/04/2016 Jibar Future			6.57000	93.43000	6.57000	93.43000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.05000	92.95000	7.05000	92.95000			0.00	0	0
JIBAR f On 21/12/2016 Jibar Future			7.22000	92.78000	7.22000	92.78000			0.00	0	0
JIBAR f On 15/03/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.56000	92.44000	7.56000	92.44000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.68000	92.32000	7.68000	92.32000			0.00	0	0
Total Jibar Future									0.00	0	2,000
Total For JIBAR FUTURE									0.00	0	2,000
Total for Jibar									0.00	0	2,000
10Y ST On 17/12/2025 Interest Rate Swap			100.14715	100.14715	100.08341	100.08341			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 19/12/2016 Interest Rate Swap			99.74076	99.74076	99.76124	99.76124			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.62519	99.62519	99.66477	99.66477			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			98.76769	98.76769	98.75354	98.75354			0.00	0	0
Total 5Y STND Future									0.00	0	0
Total For 5Y STND									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									28,376,549,469.49	221,648	706,394
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.69902			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	100.88855			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			9.05000	101.73024	9.05000	101.70551			0.00	0	1,700,000,000
Total AA05 SPOT									0.00	0	1,700,000,000
Total For AA05									0.00	0	1,700,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.42895			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.65000	99.86791	9.65000	99.84220			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	113.03100	10.00000	113.00100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.64792			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.54420			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			9.44000	100.81036	9.44000	100.78510		5,852,800,000,000.00		620,000,000	410,000,000
Total AB013 SPOT								5,852,800,000,000.00		620,000,000	410,000,000
Total For AB013								5,852,800,000,000.00		620,000,000	410,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	11.37647	100.00000	11.34891			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	104.96778	10.84000	104.93767			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	9.62060	100.00000	9.60566			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	101.87147	11.37000	101.84053			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	10.34739	100.00000	10.31473			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB020L On 03/09/2027 Spot Bond			11.81000	91.47040	11.81000	91.41275				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	13.11533	100.00000	13.05702				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.36937				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			8.62500	102.33030	8.62500	102.30656				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABC12 On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300				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			2.75000	122.08586	2.75000	276.05257				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.19210				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	101.72563				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.06821				0.00	1,800,000,000	600,000,000
Total ABFN08 SPOT										0.00	1,800,000,000	600,000,000
Total For ABFN08										0.00	1,800,000,000	600,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.09414				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	98.98063				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	100.38134				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	100.08402				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.31530				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	99.75046				0.00	1,000,000,000	1,000,000,000
Total ABFN14 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN14										0.00	1,000,000,000	1,000,000,000
ABN05 On 18/04/2021 Spot Bond			2.08000	178.99602	2.08000	178.98590				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	182.67847	2.17000	182.66771				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	192.72367	1.82000	192.71411				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			8.02125	84.17402	8.02125	84.15623				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			8.02125	84.17402	8.02125	84.15623				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.98561				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	100.62000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	100.18000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	98.89000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	99.23000				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	100.60794				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	100.45929				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	97.86000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	97.16000				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	96.88000				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	96.62000				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	100.75153				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.42337				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	94.89000				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	94.70000				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			2.66000	95.15208	2.66000	114.11272				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62 On 31/03/2028 Spot Bond			2.46000	101.74305	2.46000	167.63116			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			2.43000	116.27895	2.43000	222.63446			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	93.39000			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			9.69500	91.36442	9.69500	91.34053			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	106.02000			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	51.23000			0.00	0	0
Total ABN71 SPOT									0.00	0	0
Total For ABN71									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.88599			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	101.54000			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	112.45500			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	109.76847	9.63000	109.74027			0.00	0	0
Total ABN76 SPOT									0.00	0	0
Total For ABN76									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	105.19000			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			9.73500	109.03580	9.73500	109.00748			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			9.02500	91.09230	9.02500	91.07033			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	105.06000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	128.53000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.83000	108.37895	9.83000	108.35054			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	95.07000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.21340			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.04466			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.22500	104.80329	8.22500	104.78009			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.50000	100.39043	9.50000	100.36498		9,500,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								9,500,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								9,500,000,000,000.00	1,000,000,000	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.25500	99.79701	9.25500	99.77248			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			9.73000	99.50809	9.73000	99.48240			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			9.17500	99.93152	9.17500	99.90704		16,148,000,000,000.00	1,760,000,000	880,000,000	
Total ABS6 SPOT								16,148,000,000,000.00	1,760,000,000	880,000,000	
Total For ABS6								16,148,000,000,000.00	1,760,000,000	880,000,000	
ABS7 On 11/09/2026 Spot Bond			10.33000	91.46147	10.33000	91.43616		73,756,200,000,000.00	7,140,000,000	3,570,000,000	
Total ABS7 SPOT								73,756,200,000,000.00	7,140,000,000	3,570,000,000	
Total For ABS7								73,756,200,000,000.00	7,140,000,000	3,570,000,000	
ABS9 On 17/03/2016 Spot Bond			7.49000	101.90381	7.49000	101.88346			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.15000	226.69017	2.15000	287.19965			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			1.80000	132.25438	1.80000	135.19757			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			2.22500	135.19187	2.22500	137.89918			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01081	100.00000	0.01078				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	15.02441	100.00000	14.98761				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	88.99756	100.00000	88.78049				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	77.07232				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	57.31357	100.00000	57.17320				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.32362				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	102.32362				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.33635				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	102.33635				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	102.31090				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	99.14166				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	114.19300	10.00000	114.16300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/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
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.83939				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	101.04534				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	101.07487				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	101.08674				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	101.06292				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	101.00957				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			9.46500	103.06555	9.46500	103.03907				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	93.56104				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	214.18311				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	214.20921				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.03329				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				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	101.43528				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	102.90178				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	102.59437				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.83278				0.00	1,530,000	1,530,000
Total ACL143 SPOT										0.00	1,530,000	1,530,000
Total For ACL143										0.00	1,530,000	1,530,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.74777				0.00	0	85,000,000
Total ACL144 SPOT										0.00	0	85,000,000
Total For ACL144										0.00	0	85,000,000
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	101.03689				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	101.71436				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL15€ On 20/03/2017 Spot Bond				100.00000	0.00000	101.01566				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.97388				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	101.26881	10.23000	101.24105				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	110.82335				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			9.51500	104.53033	9.51500	104.50378				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.01200				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16€ On 20/06/2017 Spot Bond			1.75000	122.61563	1.75000	122.74750				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17€ On 20/06/2017 Spot Bond				100.00000	0.00000	100.98397				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.01347				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	100.95446				0.00	0	45,000,000
Total ACL175 SPOT										0.00	0	45,000,000
Total For ACL175										0.00	0	45,000,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.03334				0.00	0	68,357,100
Total ACL181 SPOT										0.00	0	68,357,100
Total For ACL181										0.00	0	68,357,100
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.10884				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.94383				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.69933				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.00757				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.99106				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	101.04155				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.05703				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.03292				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	101.06070				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	101.06070				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	101.10774				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.98988				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	101.11930				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	102.32641				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.10774				0.00	1,680,000,000	1,680,000,000
Total ACL199 SPOT										0.00	1,680,000,000	1,680,000,000
Total For ACL199										0.00	1,680,000,000	1,680,000,000
ACL20€ On 21/11/2016 Spot Bond				100.00000	0.00000	100.65028				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	101.08098				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	101.06063				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	154.26757				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	156.49176				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2016 Spot Bond				100.00000	0.00000	100.94987				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	100.92256				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	101.52914				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.94501				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	99.19095				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.98397				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.93201				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.93084				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	101.02259				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	99.84644				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.20490				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	100.20158				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.54083				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.53140				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.30671				0.00	0	90,000,000
Total ADCB01 SPOT										0.00	0	90,000,000
Total For ADCB01										0.00	0	90,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.04398				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	100.10601				0.00	0	30,000,000
Total ADCB03 SPOT										0.00	0	30,000,000
Total For ADCB03										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.68950				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	83.69967	100.00000	83.51490				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	39.68863	100.00000	39.59249				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.63768	100.00000	15.59939				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	1.56504	100.00000	1.56124				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	100.00000				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	97.51296	100.00000	97.25769				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	97.53691	100.00000	97.28158				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	100.33518				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.00000	0.00000	100.34791				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.00000	0.00000	100.39025				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.32839				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3A: On 18/04/2016 Spot Bond			7.96000	99.69753	7.96000	99.67655			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	100.41766			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	100.48277			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	40.00438	100.00000	39.86864		775,905,180,000,000.00	7,759,051,800	7,759,051,800	
Total AHL01U SPOT								'5,905,180,000,000.00	7,759,051,800	7,759,051,800	
Total For AHL01U								'5,905,180,000,000.00	7,759,051,800	7,759,051,800	
AHL1AI On 15/04/2020 Spot Bond			100.00000	10.96348	100.00000	10.92628		742,198,370,000,000.00	147,421,983,700	147,421,983,700	
Total AHL1AU SPOT								12,198,370,000,000.00	147,421,983,700	147,421,983,700	
Total For AHL1AU								12,198,370,000,000.00	147,421,983,700	147,421,983,700	
AIR01 On 15/03/2019 Spot Bond			9.03500	99.88941	9.03500	99.86516		0.00	0	0	
Total AIR01 SPOT								0.00	0	0	
Total For AIR01								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			9.83000	109.82922	9.83000	109.80043		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			7.51000	102.78642	7.51000	102.76580		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			9.43500	102.93900	9.43500	102.91322		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	11.85072	100.00000	11.82449		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			10.19500	102.87036	10.19500	102.84256		0.00	0	75,000,000	
Total AIR05 SPOT								0.00	0	75,000,000	
Total For AIR05								0.00	0	75,000,000	
AIRL01 On 30/04/2028 Spot Bond			2.71000	171.28873	2.71000	171.27613		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.26475			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	100.81942			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.87951			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	99.89618			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.87140			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.95879			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.89023			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.97388			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	101.30602			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0

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 09/12/2015 Spot Bond				100.00000	0.00000	101.49692				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	95.59000				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	101.24415				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	114.62807				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			2.68000	135.03727	2.68000	242.17685				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.74743				0.00	0	96,000,000
Total ASN028 SPOT										0.00	0	96,000,000
Total For ASN028										0.00	0	96,000,000
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	114.59403				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.86347				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03: On 07/12/2033 Spot Bond			2.69500	169.52583	2.69500	214.77353			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	100.87882			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	100.84238			0.00	0	0
Total ASN052 SPOT									0.00	0	0
Total For ASN052									0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.46222			0.00	0	0
Total ASN054 SPOT									0.00	0	0
Total For ASN054									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.41397			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	100.30243			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	100.15894			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	100.10584			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.65058			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 13/11/2015 Spot Bond				100.00000	0.00000	100.00138				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	101.36725				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	101.02805				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.88894				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
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	100.61390				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	90.58541				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	100.65054				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	101.14421				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	100.96627				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	101.22406				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	101.04885				0.00	2,328,650,000	2,330,650,000
Total ASN083 SPOT										0.00	2,328,650,000	2,330,650,000
Total For ASN083										0.00	2,328,650,000	2,330,650,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	101.58538				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	100.87047				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	100.58992				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.31857				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 29/10/2018 Spot Bond			100.00000	12.52409	100.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	48.01330	100.00000	47.90703				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN38I On 20/12/2017 Spot Bond			100.00000	22.72149	100.00000	22.66584				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39I On 20/12/2017 Spot Bond			100.00000	22.81840	100.00000	22.76252				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	22.38228	100.00000	22.32747				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43I On 10/03/2017 Spot Bond			100.00000	43.84481	100.00000	43.73742				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	61.45622	100.00000	61.30571				0.00	0	0
Total ASN49U SPOT										0.00	0	0
Total For ASN49U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	22.52068	100.00000	22.46553				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN55I On 29/12/2016 Spot Bond			100.00000	41.51764	100.00000	41.41596				0.00	0	0
Total ASN55U SPOT										0.00	0	0
Total For ASN55U										0.00	0	0
ASN56I On 29/06/2016 Spot Bond			100.00000	60.04772	100.00000	59.90065				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	1.78461	100.00000	1.77898				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	18.84314	100.00000	18.76028				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	101.04878				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR003 On 20/03/2016 Spot Bond				100.00000	0.00000	100.85989				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.04834				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			8.91000	103.15493	8.91000	103.13037				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.82340				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	100.12239				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	101.12330				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	101.68504				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.75000	103.23327	9.75000	103.20642				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.85000	98.46787	9.85000	98.44187				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.73843				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.77500	102.91301	8.77500	102.88886				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			10.87334	101.45873	10.87334	101.65265				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.06267			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			10.98255	101.13587	10.98255	101.13753			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			11.77484	101.15191	11.77484	101.12755			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.08628			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	101.08628			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	101.08636			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			11.12334	101.04094	11.12334	101.01365			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			11.07025	101.31082	11.07025	101.18185			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06000	101.41044	11.06000	101.28114			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.16015	99.42998	10.16015	101.10051			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	101.63394			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	101.03785			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.03785				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.81080	99.09223	11.81080	99.88056				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			11.55000	100.39252	11.55000	100.36146				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	99.78974				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.47500	82.95114	11.47500	98.85211				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	100.00000				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	100.94484				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	98.59621	9.28000	100.85835				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	100.99937				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			11.38500	78.79625	11.38500	101.07626				0.00	0	100,000,000
Total BAYA32 SPOT										0.00	0	100,000,000
Total For BAYA32										0.00	0	100,000,000
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.97152				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	100.99472				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.99472				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	108.75384				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.96037				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	101.01520				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	100.03687				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	101.01520				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.96223				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.98257				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	101.01531				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond				100.00000	0.00000	100.83187				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			13.87334	101.73961	13.87334	101.93122				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			15.12819	101.72661	15.12819	101.69655				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			14.02082	101.59653	14.02082	101.50410				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	101.29485				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	101.29485				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	101.29485				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	101.34075				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	101.13362				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	44.95568	100.00000	44.87039				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	20.39533	100.00000	20.34592				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	18.56204	100.00000	18.51708				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	11.45805	100.00000	11.43029				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	11.45805	100.00000	11.43029				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	13.85333	100.00000	13.81977				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	12.00367	100.00000	11.97459			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC100L On 22/01/2016 Spot Bond			100.00000	82.39278	100.00000	82.20721			0.00	0	0
Total BC100U SPOT									0.00	0	0
Total For BC100U									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.28102			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	100.56651			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	100.39048			0.00	0	0
Total BCJ07 SPOT									0.00	0	0
Total For BCJ07									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	9.94711	100.00000	9.92274			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	9.94711	100.00000	9.92274			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	96.05263	100.00000	95.80052			0.00	0	0
Total BCP98U SPOT									0.00	0	0
Total For BCP98U									0.00	0	0
BCP99I On 04/12/2015 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
Total BCP99U SPOT									0.00	0	0
Total For BCP99U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.05000	103.65665	2.05000	188.35289			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			8.35000	95.70356	8.35000	161.75131			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			8.35000	97.02916	8.35000	162.15129			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			8.73500	95.77937	8.73500	95.75700				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			8.18500	98.46783	8.18500	98.44614				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.29802				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	100.95136				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	100.32252				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	100.34134				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	100.39364				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	53.09706	100.00000	52.96843				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	100.09911				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	100.10111				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	100.10178				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	100.10978				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	100.12042				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	51.95055	100.00000	51.82470				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	51.95055	100.00000	51.82470				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	101.10574				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	101.12611				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			8.27500	101.87741	8.27500	101.85472				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.18718				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	101.29556				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	37.13318	100.00000	37.04224			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	37.13318	100.00000	37.04224			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	103.01749			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.21500	103.78735	11.21500	103.75657			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	99.97311			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2025 Spot Bond			11.10500	95.65599	11.10500	98.95066			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.25000	102.57461	11.25000	102.31025			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	101.66950			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2027 Spot Bond			11.73500	110.37990	11.73500	102.31969			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	101.68622			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2025 Spot Bond			11.25000	102.01573	11.25000	101.68081			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	105.70082			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGR01 On 17/12/2015 Spot Bond			100.00000	96.18243	100.00000	95.94669			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	101.41451			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	100.42043			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			8.86500	73.01309	8.86500	103.02155		39,006,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								19,006,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								19,006,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC48 On 06/11/2015 Spot Bond				100.00000	0.00000	99.96394			0.00	0	0
Total BIDC48 SPOT									0.00	0	0
Total For BIDC48									0.00	0	0
BIDC49 On 14/01/2016 Spot Bond				100.00000	0.00000	98.71896			0.00	0	0
Total BIDC49 SPOT									0.00	0	0
Total For BIDC49									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.41707			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				100.00000	0.00000	101.63182			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	101.40573			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	101.47305			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	101.59538			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	102.10427			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.93926			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	100.21931			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	100.22543			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.19689			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	101.31911			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	102.43628			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC01(On 24/11/2015 Spot Bond				100.00000	0.00000	99.62239			0.00	0	0
Total BTC010 SPOT									0.00	0	0
Total For BTC010									0.00	0	0
BTC05(On 14/01/2016 Spot Bond				100.00000	0.00000	100.40179			0.00	0	0
Total BTC054 SPOT									0.00	0	0
Total For BTC054									0.00	0	0
BTC05(On 19/01/2016 Spot Bond				100.00000	0.00000	100.30023			0.00	0	0
Total BTC057 SPOT									0.00	0	0
Total For BTC057									0.00	0	0
BTC06(On 25/01/2016 Spot Bond				100.00000	0.00000	100.16709			0.00	0	0
Total BTC060 SPOT									0.00	0	0
Total For BTC060									0.00	0	0
BTC06(On 03/11/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC061 SPOT									0.00	0	0
Total For BTC061									0.00	0	0
BTC06(On 25/11/2015 Spot Bond				100.00000	0.00000	99.61559			0.00	0	0
Total BTC063 SPOT									0.00	0	0
Total For BTC063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC064 On 12/02/2016 Spot Bond				100.00000	0.00000	101.54743			0.00	0	0
Total BTC064 SPOT									0.00	0	0
Total For BTC064									0.00	0	0
BTC066 On 23/11/2015 Spot Bond				100.00000	0.00000	99.65444			0.00	0	0
Total BTC066 SPOT									0.00	0	0
Total For BTC066									0.00	0	0
BTC067 On 22/02/2016 Spot Bond				100.00000	0.00000	101.42206			0.00	0	0
Total BTC067 SPOT									0.00	0	0
Total For BTC067									0.00	0	0
BTC070 On 09/12/2015 Spot Bond				100.00000	0.00000	99.36322			0.00	0	0
Total BTC070 SPOT									0.00	0	0
Total For BTC070									0.00	0	0
BTC071 On 09/03/2016 Spot Bond				100.00000	0.00000	100.96501			0.00	0	0
Total BTC071 SPOT									0.00	0	0
Total For BTC071									0.00	0	0
BTC072 On 08/01/2016 Spot Bond				100.00000	0.00000	96.67361			0.00	0	0
Total BTC072 SPOT									0.00	0	0
Total For BTC072									0.00	0	0
BTC073 On 11/01/2016 Spot Bond				100.00000	0.00000	98.76296			0.00	0	0
Total BTC073 SPOT									0.00	0	0
Total For BTC073									0.00	0	0
BTC074 On 11/11/2015 Spot Bond				100.00000	0.00000	99.49278			0.00	0	0
Total BTC074 SPOT									0.00	0	0
Total For BTC074									0.00	0	0
BTC075 On 14/01/2016 Spot Bond				100.00000	0.00000	98.70745			0.00	0	0
Total BTC075 SPOT									0.00	0	0
Total For BTC075									0.00	0	0
BTC077 On 20/01/2016 Spot Bond				100.00000	0.00000	98.59797			0.00	0	0
Total BTC077 SPOT									0.00	0	0
Total For BTC077									0.00	0	0
BTC078 On 20/04/2016 Spot Bond				100.00000	0.00000	100.14857			0.00	0	0
Total BTC078 SPOT									0.00	0	0
Total For BTC078									0.00	0	0
BTC079 On 22/01/2016 Spot Bond				100.00000	0.00000	98.56195			0.00	0	0
Total BTC079 SPOT									0.00	0	0
Total For BTC079									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC08(On 01/02/2016 Spot Bond				100.00000	0.00000	98.37276				0.00	0	0
Total BTC080 SPOT										0.00	0	0
Total For BTC080										0.00	0	0
BTC08 On 05/02/2016 Spot Bond			100.00000	79.86871	100.00000	100.00000				0.00	0	0
Total BTC081 SPOT										0.00	0	0
Total For BTC081										0.00	0	0
BUS01(On 30/09/2016 Spot Bond			100.00000	58.40112	100.00000	58.25964				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	100.83449				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	100.86444				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.02296				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	101.71713				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49(On 30/06/2018 Spot Bond			100.00000	19.45649	100.00000	19.40935				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			9.47500	104.39555	9.47500	104.36901				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	103.38232				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			7.82500	101.27564	7.82500	101.25452				0.00	0	3,294,033,400
Total CBL11 SPOT										0.00	0	3,294,033,400
Total For CBL11										0.00	0	3,294,033,400
CBL12 On 06/09/2018 Spot Bond			15.08500	93.38740	15.08500	93.35010				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.42062				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			12.88500	99.52130	12.88500	99.48753				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			8.92500	105.10367	8.92500	105.07873				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	99.11916				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			12.88500	96.83264	12.88500	96.79979				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.00000				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	95.55472				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	99.95994				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.65000	92.44240	10.65000	92.41634				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	101.87770				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond			100.00000	14.94469	100.00000	14.83251				0.00	0	50,000,000,000
Total CBL24 SPOT										0.00	0	50,000,000,000
Total For CBL24										0.00	0	50,000,000,000
CCT01 On 23/06/2023 Spot Bond			10.25500	116.65647	10.25500	116.62459				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.31000	111.93601	10.31000	111.90527			7,217,000,000,000.00	700,000,000	580,000,000
Total CCT02 SPOT									7,217,000,000,000.00	700,000,000	580,000,000
Total For CCT02									7,217,000,000,000.00	700,000,000	580,000,000
CCT03 On 15/03/2025 Spot Bond			10.16500	107.45467	10.16500	107.42541			0.00	0	70,000,000
Total CCT03 SPOT									0.00	0	70,000,000
Total For CCT03									0.00	0	70,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.81398			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.67500	101.35649	11.67500	101.32551			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	102.97475			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	103.27433			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	114.19290	10.00000	114.16300			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	100.70376			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	101.14949			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	100.24482			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	13.39019	100.00000	13.34839			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	19.93250	100.00000	19.88368			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR20 On 03/07/2018 Spot Bond			100.00000	20.68377	100.00000	20.61920				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.68116				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87402				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.90676				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.94465				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.73814				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	101.87677				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN17(On 20/12/2015 Spot Bond				100.00000	0.00000	101.03342			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	101.21011			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	103.46232	10.11000	103.43459			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	100.63387			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	127.04379	2.76000	127.03433			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19(On 24/08/2016 Spot Bond				100.00000	0.00000	103.22204			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	124.39472	3.14000	126.94148			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19(On 31/08/2016 Spot Bond			8.25000	101.48486	8.25000	101.46220			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19(On 13/09/2021 Spot Bond			2.92500	133.75348	2.92500	127.67400			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19(On 13/09/2016 Spot Bond			2.40000	132.38615	2.40000	126.37063			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	101.43084			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN215 On 17/10/2016 Spot Bond			8.58000	100.38048	8.58000	100.35744			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	100.32786			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	100.33580			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			8.63000	100.38417	8.63000	100.36100			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			8.63000	100.38417	8.63000	100.36100			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			8.68000	103.51965	8.68000	103.49562			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.05726			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	101.15973			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	114.19300	10.00000	114.16300			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	114.19300	10.00000	114.16300			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	99.75631			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	101.63569				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.82924	9.35000	101.80395				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.82924	9.35000	101.80395				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.41818				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.16911				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.48385				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.48385				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.48385				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10859				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.31500	101.99675	9.31500	101.97125				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26 On 30/04/2017 Spot Bond				100.00000	0.00000	100.57287				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	104.04461			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	101.20476			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	101.19895			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	101.21783			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	101.55757			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	101.81248			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.38172			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	101.96891			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.13366			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	101.80190			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	101.09527			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	100.94469			0.00	0	0
Total CLN291 SPOT									0.00	0	0
Total For CLN291									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	102.53089			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	114.19300	10.00000	114.16300			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	100.77748			0.00	0	0
Total CLN293 SPOT									0.00	0	0
Total For CLN293									0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.93468			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	100.80537			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.12519			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	100.77791			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	101.14186			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86942			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	159.25591			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	102.06866			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	159.50285			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	159.50285			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	158.60166				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	159.26640				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	155.07393				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	155.14756				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	99.70378				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.97500	92.87102	10.97500	92.84406				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.49500	94.26177	11.49500	94.23283				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	100.83209				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	101.12186				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	99.71032				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	100.19926				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	100.04886				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN32 On 30/04/2018 Spot Bond			8.80500	104.45404	8.80500	100.09473				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32 On 20/12/2015 Spot Bond				100.00000	0.00000	100.98988				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN32 On 24/07/2017 Spot Bond				100.00000	0.00000	100.20117				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.03352				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.05120				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32 On 20/06/2023 Spot Bond				100.00000	0.00000	101.11950				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.08116				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				100.00000	0.00000	101.48561				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				100.00000	0.00000	85.17932				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				100.00000	0.00000	101.17648				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83209				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	137.50298			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	100.15791			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	101.29217			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	100.83677			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	101.47671			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.22383			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.94992			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	101.08654			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	100.15644			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	99.87421			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81343			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.14860			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 28/05/2019 Spot Bond				100.00000	0.00000	101.49556				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	102.18345				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	100.19215				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.90483				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.15500	103.06091	10.15500	103.47319				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	101.00413				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	99.94569				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			12.29500	104.58663	12.29500	105.08949				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	99.94350				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			12.32500	105.03479	12.32500	105.00065				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	108.18477	10.02000	108.15604				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	99.94350				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	100.20988				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	101.19006				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.98920				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	101.00946				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.00961				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86662				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			9.65000	102.17375	9.65000	102.14729				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	100.95972				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	101.09008				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	98.99060	10.98000	98.96153				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	101.36242	11.00000	101.33261				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.12842			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	100.27793			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			12.08500	101.22005	12.08500	101.18743			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	101.21120			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	101.00934			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22654			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	101.07512			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	100.73728			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94265			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	90.93549			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.99578				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	101.34553				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.07830				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	101.36598				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	99.72078				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.72241				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.99578				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	101.11950				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	100.79403				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	100.77604				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	102.10427				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	100.88355				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	84.53882				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	101.00168				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	100.15156				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	100.41977				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	101.10774				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11362				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	0.00000	100.42188				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09597				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31913				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.15480				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.44922				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	102.97967	4.00000	100.00000				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.12255			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.96511			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.40708	7.01000	43.01364			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.97445			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.28029			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	101.23864			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	101.13815			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	101.23864			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	100.87465			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	100.97314			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	100.51898			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.31924			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.23131			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond			100.00000	1.18577	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total CLN430 SPOT								10,000,000,000,000.00	30,000,000,000	15,000,000,000	
Total For CLN430								10,000,000,000,000.00	30,000,000,000	15,000,000,000	
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	174.47404			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			8.73500	95.77937	8.73500	95.75700			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			8.35000	36.76206	8.35000	161.75131			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			8.35000	37.22408	8.35000	162.15129			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.54621			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.81309			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.06915			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.00241			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01558			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.53539			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00757			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.19926			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.92020			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.98575			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.97979			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.98569			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.00757			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	101.74275			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.48987			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			8.76000	104.18920	8.76000	103.42710			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			8.60000	104.65808	8.60000	104.63401		14,276,000,000,000.00	1,660,000,000	830,000,000	
Total COJ04 SPOT								14,276,000,000,000.00	1,660,000,000	830,000,000	
Total For COJ04								14,276,000,000,000.00	1,660,000,000	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
COJ05 On 05/06/2023 Spot Bond			9.55000	119.17865	9.55000	119.14828			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			7.97000	104.63071	7.97000	104.60804			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			9.86000	105.02235	9.86000	104.99459			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.93500	105.51969	9.93500	105.49174			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			10.30500	94.71583	10.30500	94.68983			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			11.08000	95.04046	11.08000	95.01247		7,756,000,000,000.00	700,000,000	350,000,000	
Total COT02 SPOT								7,756,000,000,000.00	700,000,000	350,000,000	
Total For COT02								7,756,000,000,000.00	700,000,000	350,000,000	
COT03 On 05/06/2028 Spot Bond			11.08000	93.08058	11.08000	93.05317		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	101.50650		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	11.25548	100.00000	11.22790		0.00	0	0	
Total CPL01U SPOT								0.00	0	0	
Total For CPL01U								0.00	0	0	
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.50658		0.00	0	0	
Total CPL021 SPOT								0.00	0	0	
Total For CPL021								0.00	0	0	
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.91250		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	101.49433		0.00	0	0	
Total CPL024 SPOT								0.00	0	0	
Total For CPL024								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL02L On 12/03/2020 Spot Bond			100.00000	11.31126	100.00000	11.28356				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	14.72633	100.00000	14.69026				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL04L On 26/08/2016 Spot Bond			100.00000	66.43300	100.00000	66.14086				0.00	0	0
Total CPL04U SPOT										0.00	0	0
Total For CPL04U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	20.29886	100.00000	20.14651				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.62500	99.56626	11.62500	99.53569				0.00	0	12,800,000,000
Total CPV01 SPOT										0.00	0	12,800,000,000
Total For CPV01										0.00	0	12,800,000,000
DEN38L On 10/06/2018 Spot Bond			100.00000	18.16488	100.00000	18.12040				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	9.85432	100.00000	9.83019				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	18.90733	100.00000	18.86102				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	100.14512				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.80000	99.05739	7.80000	99.03656				0.00	0	30,000,000
Total DENG44 SPOT										0.00	0	30,000,000
Total For DENG44										0.00	0	30,000,000
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	101.49372				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	101.40975				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	101.23135				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	99.72678	100.00000	99.45505				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	101.20475				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	100.59985				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	100.01964				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	101.76781				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.02074				0.00	0	0
Total DLTC12 SPOT										0.00	0	0
Total For DLTC12										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.28983				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	100.31810				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.12539				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	56.94402				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			9.39000	101.89119	9.39000	101.86565				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21 On 15/06/2016 Spot Bond			7.48000	110.23616	7.48000	110.21405			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			9.07500	103.58473	9.07500	103.55976			0.00	0	240,000,000
Total DV22 SPOT									0.00	0	240,000,000
Total For DV22									0.00	0	240,000,000
DV23 On 27/02/2023 Spot Bond			9.63500	103.75860	9.63500	103.73206			0.00	0	220,000,000
Total DV23 SPOT									0.00	0	220,000,000
Total For DV23									0.00	0	220,000,000
DV24 On 18/02/2024 Spot Bond			9.56500	102.75675	9.56500	102.73066			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.74500	104.75261	9.74500	104.72553			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DVC00: On 20/11/2015 Spot Bond				100.00000	0.00000	101.48751			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVC01: On 11/06/2016 Spot Bond				100.00000	0.00000	101.07979			0.00	0	0
Total DVC011 SPOT									0.00	0	0
Total For DVC011									0.00	0	0
DVC01: On 26/01/2016 Spot Bond				100.00000	0.00000	100.16918			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	100.78575			0.00	0	0
Total DVC013 SPOT									0.00	0	0
Total For DVC013									0.00	0	0
DVC01: On 24/02/2016 Spot Bond				100.00000	0.00000	101.35938			0.00	0	0
Total DVC014 SPOT									0.00	0	0
Total For DVC014									0.00	0	0
DVC01: On 24/08/2016 Spot Bond				100.00000	0.00000	101.37289			0.00	0	0
Total DVC015 SPOT									0.00	0	0
Total For DVC015									0.00	0	0
DVC01: On 18/03/2016 Spot Bond				100.00000	0.00000	100.89514			0.00	0	0
Total DVC016 SPOT									0.00	0	0
Total For DVC016									0.00	0	0

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 16/09/2016 Spot Bond				100.00000	0.00000	100.90547				0.00	0	0
Total DVC017 SPOT										0.00	0	0
Total For DVC017										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.57698				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	100.60132				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.28371				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			8.24500	123.76328	8.24500	123.73612				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
ECN20 On 14/03/2020 Spot Bond			9.27500	104.05203	9.27500	102.65020				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.45000	104.13973	9.45000	102.75343				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.68500	104.26320	9.68500	102.86565				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			2.93000	102.40388	2.93000	101.97247				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	98.03476				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.21850			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.14517			0.00	0	0
Total EFS0A1 SPOT									0.00	0	0
Total For EFS0A1									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.17283			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.02523	100.00000	16.95036			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.44000	101.93475	2.44000	101.92804			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			2.26000	125.80527	2.25000	125.93204			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.18000	115.59588	2.18000	115.58907			0.00	0	4,000,000
Total EL29 SPOT									0.00	0	4,000,000
Total For EL29									0.00	0	4,000,000
EL30 On 29/07/2030 Spot Bond			2.18000	115.26582	2.18000	115.25902			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.28000	106.58154	2.28000	106.57494			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			2.42000	102.38141	2.42000	102.37472			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			9.70000	106.03923	9.70000	106.01194			0.00	0	22,500,000
Total EMM01 SPOT									0.00	0	22,500,000
Total For EMM01									0.00	0	22,500,000
EMM02 On 11/03/2021 Spot Bond			9.60000	106.19481	9.60000	106.16746			0.00	0	35,000,000
Total EMM02 SPOT									0.00	0	35,000,000
Total For EMM02									0.00	0	35,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.13000	99.57824	10.13000	99.55122				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.38000	95.81671	10.38000	99.23934				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			10.52000	101.60797	10.52000	101.13281				0.00	0	3,333,333,000
Total EMM05 SPOT										0.00	0	3,333,333,000
Total For EMM05										0.00	0	3,333,333,000
EMM06 On 23/06/2025 Spot Bond			10.23000	103.87662	10.23000	103.80729				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.46235				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.07230				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	99.95901				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	99.96058				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.64565				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.68259				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	11.72821	100.00000	11.67607				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	5.21254	100.00000	5.18937				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC1: On 05/11/2015 Spot Bond				100.00000	0.00000	99.98147			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.00000	0.00000	101.48669			0.00	0	0
Total EPFC16 SPOT									0.00	0	0
Total For EPFC16									0.00	0	0
EPFC1: On 23/02/2016 Spot Bond				100.00000	0.00000	101.38472			0.00	0	0
Total EPFC17 SPOT									0.00	0	0
Total For EPFC17									0.00	0	0
EPFC1: On 22/08/2016 Spot Bond				100.00000	0.00000	101.46304			0.00	0	0
Total EPFC18 SPOT									0.00	0	0
Total For EPFC18									0.00	0	0
EPFC1: On 04/02/2016 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0
Total EPFC19 SPOT									0.00	0	0
Total For EPFC19									0.00	0	0
EPFC2: On 06/05/2016 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total EPFC20 SPOT									0.00	0	0
Total For EPFC20									0.00	0	0
EPFC2: On 04/11/2016 Spot Bond			100.00000	35.35534	100.00000	100.00000			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	96.49207			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	99.60494			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			10.16500	97.44887	10.16500	97.42247			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	97.93585			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	99.78848			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
EQS10 On 22/03/2016 Spot Bond			100.00000	82.45951	100.00000	82.10099			0.00	0	0
Total EQS10U SPOT									0.00	0	0
Total For EQS10U									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.77176			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	101.87958			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300			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	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.68294			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.60544			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.65926			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	101.62090			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1' On 17/11/2025 Spot Bond				100.00000	0.00000	101.59931			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2' On 17/11/2025 Spot Bond				100.00000	0.00000	101.69642			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	101.76968			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.97500	103.19120	7.97500	103.16916		22,392,205,000.00	2,807,800	37,904,157,700	
Total ES18 SPOT								22,392,205,000.00	2,807,800	37,904,157,700	
Total For ES18								22,392,205,000.00	2,807,800	37,904,157,700	
ES23 On 25/01/2023 Spot Bond			8.82000	108.97679	8.82000	108.95123		27,763,596,000.00	3,147,800	7,545,923,300	
Total ES23 SPOT								27,763,596,000.00	3,147,800	7,545,923,300	
Total For ES23								27,763,596,000.00	3,147,800	7,545,923,300	
ES26 On 02/04/2026 Spot Bond			9.19000	91.85870	9.19000	91.83616		148,833,888,000.00	16,195,200	19,525,275,400	
Total ES26 SPOT								148,833,888,000.00	16,195,200	19,525,275,400	
Total For ES26								148,833,888,000.00	16,195,200	19,525,275,400	
ES33 On 15/09/2033 Spot Bond			9.87500	81.28221	9.87000	81.29595		3,040,388,075,000.00	307,887,400	70,961,679,900	
Total ES33 SPOT								3,040,388,075,000.00	307,887,400	70,961,679,900	
Total For ES33								3,040,388,075,000.00	307,887,400	70,961,679,900	
ES42 On 25/04/2042 Spot Bond			9.96000	86.70973	9.96000	86.68672		31,284,360,000.00	3,141,000	63,385,910,200	
Total ES42 SPOT								31,284,360,000.00	3,141,000	63,385,910,200	
Total For ES42								31,284,360,000.00	3,141,000	63,385,910,200	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.77109		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.94178		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.34426		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	100.80937		0.00	0	0	
Total FIFB03 SPOT								0.00	0	0	
Total For FIFB03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.65251				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	101.50412				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	101.26468				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				100.00000	0.00000	102.87338				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	101.11166				0.00	0	0
Total FIFC20 SPOT										0.00	0	0
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	99.90261				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	101.40171				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	101.45129				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FIFC24 On 11/04/2016 Spot Bond				100.00000	0.00000	100.50097				0.00	0	0
Total FIFC24 SPOT										0.00	0	0
Total For FIFC24										0.00	0	0
FIFC25 On 07/10/2016 Spot Bond				100.00000	0.00000	100.51255				0.00	0	0
Total FIFC25 SPOT										0.00	0	0
Total For FIFC25										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.14740	100.00000	0.14694				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	0.14740	100.00000	0.14694				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	10.38923	100.00000	10.36407			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	10.11250	100.00000	10.08800			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	101.07848			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	100.37767			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.20057			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	101.28189			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			9.48500	100.55153	9.48500	100.52608			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	101.06379			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	101.06372			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	100.20348			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	103.07998			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.33171			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.50636				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			10.35000	102.02810	10.35000	102.76325				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	101.56283				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	100.72812				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	100.73854				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			10.33500	108.81607	10.33500	108.78611				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.19996				0.00	0	2,001,000,000
Total FRBC22 SPOT										0.00	0	2,001,000,000
Total For FRBC22										0.00	0	2,001,000,000
FRBI22 On 31/01/2022 Spot Bond			2.22500	136.98845	2.22500	137.89918				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.18000	126.76164	2.18000	286.62955				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.37500	109.93060	2.37500	116.84789				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.03000	95.83639	3.03000	157.89696				0.00	0	150,000,000
Total FRBI28 SPOT										0.00	0	150,000,000
Total For FRBI28										0.00	0	150,000,000
FRBI33 On 07/12/2033 Spot Bond			3.19000	104.97377	3.19000	200.98480				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 30/11/2020 Spot Bond			7.50400	69.29861	7.50400	68.73030			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			9.37100	44.74357	9.37100	43.84468			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			9.61000	43.40374	9.61000	42.46712			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04: On 15/03/2017 Spot Bond			100.00000	37.18902	100.00000	37.02369			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.77415			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.18839			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.03347			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.13122			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.32081	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.10774			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: 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

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	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.05709				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.21816				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(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
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.09008				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	100.25775	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	101.15715				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

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 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	101.41862				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	101.37768				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
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	31.03857	100.09221	30.96248				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.99223			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	101.94226			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.10728			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			5.76400	91.52375	5.76400	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	101.11923			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	101.02507			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	101.03706			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	101.34841			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	101.01937			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	66.74621	13.22500	66.72235			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.96273			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.96391			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	101.41457				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.00640				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.60500	102.02747	3.60500	105.54573				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	101.04885				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	101.04885				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	101.79910				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	100.83209				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	99.01935				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.00000	0.00000	100.98988				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.96745				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	99.94624				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.12774				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	101.12774				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0

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 10/02/2016 Spot Bond				100.00000	0.00000	101.86493				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	69.94143				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.22432				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	101.28983				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.31203				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	100.95682				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	101.03706				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.03706				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	101.05148				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	100.71162				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	100.74916				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0

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	100.67136			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	114.19300	10.00000	114.16300			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.55860			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	101.09361			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	100.53872			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	100.65152			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	100.47661			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	100.47785			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	100.36582			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	100.33346			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	100.36582			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	100.33217			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0

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 06/05/2017 Spot Bond				100.00000	0.00000	99.95597			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	99.97648	8.75000	99.95296			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.93164			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	10.79615	100.00000	10.76970			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	9.91704	100.00000	9.89275			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	96.17887			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	12.15838	100.00000	12.12861			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.07241			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	27.91602	100.00000	27.84839			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	99.89349			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	10.46662	100.00000	10.44098			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	23.18084	100.00000	23.12468			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	99.89345			0.00	0	0
Total FRC215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	23.15599	100.00000	23.09990				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	99.89372				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	99.89920				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	99.99984				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	99.99976				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			3.03500	131.72702	3.03500	131.71624				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	101.78879				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	101.76554				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	101.76554				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	101.73660				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	101.13992				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	101.01834				0.00	0	0
Total FRC228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC228									0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.92182			0.00	0	0
Total FRC229 SPOT									0.00	0	0
Total For FRC229									0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.09008			0.00	0	0
Total FRC230 SPOT									0.00	0	0
Total For FRC230									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.85542			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	100.40645			0.00	0	0
Total FRC232 SPOT									0.00	0	0
Total For FRC232									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.89500	126.07976	3.89500	125.37860			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	100.24931			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.00000			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	101.31024			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	100.16002			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			3.56500	114.35745	3.56500	127.84239			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	101.12396			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.61500	106.08305	3.61500	127.48372				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			3.59500	103.99119	3.59500	127.62705				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			3.12000	101.09798	3.12000	133.06260				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			3.19000	100.52409	3.19000	144.45444				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.17915				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.98571				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	101.11685				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	101.29300				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	101.24780				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	101.06417				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	101.06298				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	101.01683				0.00	0	0
Total FRD003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD003										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.05775				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	13.51904	100.00000	13.48593				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD021 On 01/06/2016 Spot Bond			100.00000	60.04701	100.00000	59.89995				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	29.38568	100.00000	29.31372				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD111 On 08/11/2016 Spot Bond			100.00000	41.79359	100.00000	41.66311				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	12.12022	100.00000	12.09086				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	100.66790				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.36496				0.00	800,000,000	400,000,000
Total FRJ17 SPOT										0.00	800,000,000	400,000,000
Total For FRJ17										0.00	800,000,000	400,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.56956				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.44270				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.27181				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	99.22954				0.00	0	0
Total FRJ21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.38432				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			2.21800	83.64332	2.21800	105.80933				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			2.54000	105.66284	2.54000	114.75524				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	100.28763				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	100.36267	10.38000	100.33472				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.36267	10.38000	100.33472				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	60.32200				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	102.51086				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.68000	103.20427	2.68000	112.03893				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.63000	215.78830	2.63000	216.66972				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.65000	112.62250	2.65000	112.61443				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.66000	214.91074	2.66000	215.79200				0.00	0	0
Total FRS112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.15929				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			2.46000	116.03224	2.46000	116.02451				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			2.74000	110.90673	2.74000	110.89851				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	50.51200				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 31/01/2038 Spot Bond			2.84500	108.94466	2.84500	108.93628				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			2.78000	117.64385	2.78000	212.32459				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			2.83000	115.96398	2.83000	210.90011				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			2.39000	102.17646	2.39000	102.16987				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			2.86000	165.79901	2.86000	210.05107				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			3.12000	90.43486	3.12000	103.99272				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			3.07000	99.89387	3.07000	157.23865				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			3.57000	84.22704	3.57000	96.47837				0.00	0	0
Total FRS127 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.06000	100.02497	3.06000	157.40292			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	103.29753			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			3.12000	156.43345	3.12000	156.42022			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			3.37000	195.35741	3.37000	196.31755			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	92.80831			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.50000	84.91668	3.50000	97.60257			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.47000	85.28815	3.47000	98.08929			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.28000	87.90394	3.28000	101.24173			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.93000	159.56933	2.93000	159.55664			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.14000	202.26490	3.14000	202.32687			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	99.90500			0.00	0	0
Total FRS139 SPOT									0.00	0	0
Total For FRS139									0.00	0	0
FRS139 On 19/09/2016 Spot Bond				100.00000	0.00000	99.18808			0.00	0	0
Total FRS140 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS140										0.00	0	0
FRS14 On 03/10/2016 Spot Bond				100.00000	0.00000	105.99069				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.06000	156.98449	3.06000	157.40292				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.06000	156.98449	3.06000	157.40292				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.30000	125.75955	2.30000	284.36273				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			2.19000	126.67776	2.19000	286.43980				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			2.91000	120.81101	2.91000	273.16878				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			2.69500	101.03636	2.69500	134.27210				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	100.17290				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.22500	137.90748	2.22500	133.68269				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	100.36853				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	100.62699				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	99.99973				0.00	0	0
Total FRS62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.52000	111.74904	2.52000	111.74143				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	32.17546	104.97509	32.09317				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	35.79348	101.07593	35.70496				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	29.02083	100.44759	28.94947				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	34.18266	100.76967	34.09837				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			2.15000	121.21367	2.15000	121.20658				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.32000	97.87904	2.32000	117.38416				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	99.01314				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			2.35000	97.63493	2.35000	117.09130				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	101.66404				0.00	0	0
Total FRS88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.39000	125.01424	2.39000	358.15149			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	99.89810			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.53920			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.27000	101.70455	7.27000	101.68459			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			7.85500	102.27072	7.85500	102.24907			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			8.13500	105.76002	8.13500	105.73698		11,551,700,000,000.00	1,420,000,000	710,000,000	
Total FRX18 SPOT								11,551,700,000,000.00	1,420,000,000	710,000,000	
Total For FRX18								11,551,700,000,000.00	1,420,000,000	710,000,000	
FRX19 On 15/11/2019 Spot Bond			8.75500	105.06712	8.75500	105.04266		0.00	0	0	
Total FRX19 SPOT								0.00	0	0	
Total For FRX19								0.00	0	0	
FRX20 On 01/10/2020 Spot Bond			9.09000	99.50006	9.09000	99.47590		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			9.90500	90.35862	9.90500	90.33450		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			10.08000	108.25593	10.08000	108.22684		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			10.48000	95.90986	10.48000	94.58219		10,480,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								10,480,000,000,000.00	1,000,000,000	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX26									10,480,000,000,000.00	1,000,000,000	500,000,000
FRX30 On 31/01/2030 Spot Bond			10.76000	95.26266	10.76000	95.23552			22,811,200,000,000.00	2,120,000,000	1,060,000,000
Total FRX30 SPOT									22,811,200,000,000.00	2,120,000,000	1,060,000,000
Total For FRX30									22,811,200,000,000.00	2,120,000,000	1,060,000,000
FRX31 On 21/02/2031 Spot Bond			10.86500	91.85932	10.86500	91.83291			434,600,000,000.00	40,000,000	20,000,000
Total FRX31 SPOT									434,600,000,000.00	40,000,000	20,000,000
Total For FRX31									434,600,000,000.00	40,000,000	20,000,000
FRX45 On 14/04/2045 Spot Bond			10.46000	78.12104	10.46000	78.09928			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	100.88428			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	100.89622			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.92603			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.97376			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	101.00955			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.16445			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	101.52493			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.40563			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	101.58095			0.00	0	0
Total FS2A5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.64317				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	101.69502				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.92307				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.71418	100.00000	2.70761				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	0.45536	100.00000	0.45426				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	15.02441	100.00000	14.98761				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	2.52068	100.00000	2.51450				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	0.42290	100.00000	0.42186				0.00	0	0
Total FS4A3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.46830				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.27500	100.91089	9.27500	100.88590				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	101.45166				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	101.49987				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	101.51916				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	101.64440				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	101.79844				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	101.89464				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT34 On 11/11/2015 Spot Bond				100.00000	0.00000	101.55795				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	11.08469	100.00000	11.05755				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	22.89198	100.00000	22.83591				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	14.72408	100.00000	14.68801				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.37558	100.00000	10.34319				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	100.18141				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	100.18832				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.19689				0.00	0	0
Total GRH1B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.20877				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	100.04564				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.57765				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.16205				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.69329				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	100.85878				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.43059				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										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	101.84131				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	100.09339				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	11.62024	100.00000	11.59209				0.00	0	0
Total HIL01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.09995			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	100.03962			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	99.83960			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.00000	0.00000	101.63370			0.00	0	0
Total HILC23 SPOT									0.00	0	0
Total For HILC23									0.00	0	0
HILC24 On 14/01/2016 Spot Bond				100.00000	0.00000	100.40432			0.00	0	0
Total HILC24 SPOT									0.00	0	0
Total For HILC24									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.30465	100.00000	9.26374			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	9.30465	100.00000	9.26374			0.00	0	0
Total HM1B9U SPOT									0.00	0	0
Total For HM1B9U									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.87051	100.00000	9.82710			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.87051	100.00000	9.82710			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	10.59802	100.00000	10.55142			0.00	0	0
Total HM1D4U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.59802	100.00000	10.55142				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	11.48720	100.00000	11.43669				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.35806				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	100.49528				0.00	0	0
Total HPF03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.92525			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	114.19300	10.00000	114.16300			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			9.15500	102.99366	9.15500	102.96862			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.90235			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.78837			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			8.42500	107.63305	8.42500	107.60891		19,395,276,750,000.00	2,302,110,000	1,933,124,600	
Total HWAY20 SPOT								19,395,276,750,000.00	2,302,110,000	1,933,124,600	
Total For HWAY20								19,395,276,750,000.00	2,302,110,000	1,933,124,600	
HWAY2 On 07/12/2023 Spot Bond			2.18000	126.76164	2.18000	286.62955		0.00	0	7,400,000,000	
Total HWAY23 SPOT								0.00	0	7,400,000,000	
Total For HWAY23								0.00	0	7,400,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.05000	130.73913	2.05000	295.62436		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			2.34000	101.36837	2.34000	101.35157		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.92000	96.75712	9.92000	96.73167		17,260,800,000,000.00	1,740,000,000	1,470,000,000	
Total HWAY34 SPOT								17,260,800,000,000.00	1,740,000,000	1,470,000,000	
Total For HWAY34								17,260,800,000,000.00	1,740,000,000	1,470,000,000	
HWAY3 On 31/07/2035 Spot Bond			9.92000	96.65553	9.92000	96.63010		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	55.92526	100.00000	55.78829		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF02U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	57.89141	100.00000	57.75116			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	39.49657	100.00000	39.40089			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	114.19300	10.00000	114.16300			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			1.72000	123.42289	1.71000	123.52059		8,005,518,464,000.00	4,654,371,200	34,570,861,800	
Total I2025 SPOT								8,005,518,464,000.00	4,654,371,200	34,570,861,800	
Total For I2025								8,005,518,464,000.00	4,654,371,200	34,570,861,800	
I2033 On 28/02/2033 Spot Bond			1.86000	102.81893	1.86000	102.81366		9,395,952,192,000.00	5,051,587,200	24,122,876,100	
Total I2033 SPOT								9,395,952,192,000.00	5,051,587,200	24,122,876,100	
Total For I2033								9,395,952,192,000.00	5,051,587,200	24,122,876,100	
I2038 On 31/01/2038 Spot Bond			1.92000	127.78083	1.92000	127.77419		82,716,865,152,000.00	43,081,700,600	157,868,073,100	
Total I2038 SPOT								82,716,865,152,000.00	43,081,700,600	157,868,073,100	
Total For I2038								82,716,865,152,000.00	43,081,700,600	157,868,073,100	
I2046 On 31/03/2046 Spot Bond			1.96500	127.11014	1.96500	127.10336		4,278,943,128,000.00	2,177,579,200	100,248,215,100	
Total I2046 SPOT								4,278,943,128,000.00	2,177,579,200	100,248,215,100	
Total For I2046								4,278,943,128,000.00	2,177,579,200	100,248,215,100	
I2050 On 31/12/2050 Spot Bond			2.03000	134.96841	2.03000	134.96100		30,245,436,104,240.00	14,899,229,608	48,478,477,600	
Total I2050 SPOT								30,245,436,104,240.00	14,899,229,608	48,478,477,600	
Total For I2050								30,245,436,104,240.00	14,899,229,608	48,478,477,600	
IBL21 On 15/03/2016 Spot Bond			8.18000	101.76728	8.18000	101.74513		0.00	0	0	
Total IBL21 SPOT								0.00	0	0	
Total For IBL21								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.02500	105.52935	8.02500	105.50655		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			8.00000	101.95714	8.00000	101.93541		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	100.01962		0.00	0	0	
Total IBL33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.96000	100.06966	1.96000	134.93621				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			2.29500	103.35275	2.29500	137.35195				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	101.17191				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.14500	102.13191	8.14500	102.10963				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.55935				0.00	400,000,000	10,200,000,000
Total IBL42 SPOT										0.00	400,000,000	10,200,000,000
Total For IBL42										0.00	400,000,000	10,200,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.62791				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.81500	100.79316	8.81500	100.76940				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			9.30500	95.20441	9.30500	95.18089				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.90884				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.67500	97.81395	8.67500	97.79126				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.29500	101.58905	9.29500	101.56398				0.00	0	0
Total IBL50 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.98325			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.18962			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			7.62500	101.63041	7.62500	101.60974		25,162,500,000,000.00	3,300,000,000	1,650,000,000	
Total IBL54 SPOT								25,162,500,000,000.00	3,300,000,000	1,650,000,000	
Total For IBL54								25,162,500,000,000.00	3,300,000,000	1,650,000,000	
IBL55 On 31/07/2018 Spot Bond			8.59500	100.95575	8.59500	100.93266		0.00	0	0	
Total IBL55 SPOT								0.00	0	0	
Total For IBL55								0.00	0	0	
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.04204		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	99.83237		0.00	0	200,000,000	
Total IBL57 SPOT								0.00	0	200,000,000	
Total For IBL57								0.00	0	200,000,000	
IBL58 On 13/02/2017 Spot Bond			7.79500	102.78650	7.79500	102.76514		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			8.55500	103.81922	8.55500	103.79559		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			9.78500	104.82534	9.78500	104.79814		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	100.71779		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	100.17818		0.00	0	0	
Total IBL62 SPOT								0.00	0	0	
Total For IBL62								0.00	0	0	
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.03920		0.00	0	0	
Total IBL63 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.12234				0.00	0	100,000,000
Total IBL64 SPOT										0.00	0	100,000,000
Total For IBL64										0.00	0	100,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.12470				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	101.07933				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			3.02500	131.80138	3.02500	131.79061				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.76310				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	15.91921	100.00000	15.84920				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.63304				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.68559				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.01328	100.00000	0.01325				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	100.30348				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	99.94165				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			9.40000	96.18456	9.40000	96.16043				0.00	0	0
Total IDCG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.63942				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	101.10726				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			10.18000	100.60147	10.18000	100.57433				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	101.31024	5.00000	101.29665				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	100.22965	5.00000	100.21613				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	100.56739	4.00000	100.55645				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.20581	4.00000	100.19497				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	61.01316	100.00000	60.86535				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	60.89068	100.00000	60.74318				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	60.89068	100.00000	60.74318				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	102.45388	9.20000	102.42898				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.28660	100.00000	8.26631				0.00	0	0
Total IKH1D SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IKH1D									0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.93174			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	21.53858	100.00000	21.48640			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	22.39284	100.00000	22.33859			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	2.08635	100.00000	2.08236			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	9.30412	100.00000	9.28158			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	11.20506	100.00000	11.17792			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	11.24038	100.00000	11.21316			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	10.94142	100.00000	10.91722			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	41.23611	100.00000	41.13621			0.00	0	0
Total IN290U SPOT									0.00	0	0
Total For IN290U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	12.16010	100.00000	12.12172			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	16.28390	100.00000	16.23249			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN314U On 25/12/2015 Spot Bond			100.00000	91.08245	100.00000	90.86351			0.00	0	0
Total IN314U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN314U										0.00	0	0
IN315U On 25/06/2016 Spot Bond			100.00000	54.34407	100.00000	54.03020				0.00	0	0
Total IN315U SPOT										0.00	0	0
Total For IN315U										0.00	0	0
IN316U On 07/04/2016 Spot Bond			100.00000	76.60481	100.00000	76.29086				0.00	0	0
Total IN316U SPOT										0.00	0	0
Total For IN316U										0.00	0	0
IN317U On 25/12/2016 Spot Bond			100.00000	39.17039	100.00000	38.94416				0.00	0	0
Total IN317U SPOT										0.00	0	0
Total For IN317U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	28.90905	100.00000	28.74209				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 25/12/2017 Spot Bond			100.00000	22.06816	100.00000	21.94070				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN320U On 15/01/2016 Spot Bond			100.00000	83.71560	100.00000	83.52403				0.00	0	0
Total IN320U SPOT										0.00	0	0
Total For IN320U										0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	98.64865	100.00000	100.60456				0.00	0	0
Total IN546U SPOT										0.00	0	0
Total For IN546U										0.00	0	0
IN617U On 19/04/2016 Spot Bond			100.00000	56.12310	100.00000	55.69252				0.00	0	0
Total IN617U SPOT										0.00	0	0
Total For IN617U										0.00	0	0
IN701U On 20/04/2016 Spot Bond			100.00000	56.12310	100.00000	55.69252				0.00	0	0
Total IN701U SPOT										0.00	0	0
Total For IN701U										0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.65000	99.90899	6.65000	99.79999				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA548 On 17/11/2015 Spot Bond			6.65000	99.78185	6.65000	99.67313				0.00	0	0
Total INA548 SPOT										0.00	0	0
Total For INA548										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.65000	99.65503	6.65000	99.54659				0.00	0	0
Total INA549 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.70000	99.52501	6.70000	99.41603				0.00	0	0
Total INA550 SPOT										0.00	0	0
Total For INA550										0.00	0	0
INA601 On 05/01/2016 Spot Bond			6.80000	98.87633	6.80000	98.76717				0.00	0	0
Total INA601 SPOT										0.00	0	0
Total For INA601										0.00	0	0
INA602 On 12/01/2016 Spot Bond			6.80000	98.74900	6.80000	98.64012				0.00	0	0
Total INA602 SPOT										0.00	0	0
Total For INA602										0.00	0	0
INA603 On 19/01/2016 Spot Bond			6.80000	98.62199	6.80000	98.51339				0.00	0	0
Total INA603 SPOT										0.00	0	0
Total For INA603										0.00	0	0
INA605 On 02/02/2016 Spot Bond			6.80000	98.36896	6.80000	98.26092				0.00	0	0
Total INA605 SPOT										0.00	0	0
Total For INA605										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.87334	101.34068	10.87334	101.47540				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.87334	101.07876	10.87334	101.08229				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	101.05621				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	101.03685				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	100.57841	6.50000	100.56083				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	101.07830				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.06025				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	100.45115				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	114.19300	10.00000	114.16300				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	101.01320				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	102.48919				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				100.00000	0.00000	103.53048				0.00	0	0
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.77897				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.41007				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
IP276U On 19/01/2016 Spot Bond			100.00000	82.95455	100.00000	82.76644				0.00	0	0
Total IP276U SPOT										0.00	0	0
Total For IP276U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300				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	100.47710				0.00	0	0
Total IPF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.48303			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			8.18000	101.36823	8.18000	101.34603			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	100.72355			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.74016			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	100.75126			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	100.42238			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.43056			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC08 On 29/01/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IPFC08 SPOT									0.00	0	0
Total For IPFC08									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.75000	102.69710	9.75000	102.67053		36,075,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								36,075,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								36,075,000,000,000.00	3,700,000,000	1,850,000,000	
IPL6 On 28/09/2017 Spot Bond			8.66500	102.91524	8.66500	102.89126		0.00	0	0	
Total IPL6 SPOT								0.00	0	0	
Total For IPL6								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.64766		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.51185		0.00	0	0	
Total IPL8 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.57329			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.20302			0.00	0	400,000,000
Total IV015 SPOT									0.00	0	400,000,000
Total For IV015									0.00	0	400,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.44448			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			2.97500	99.45021	2.97500	133.49341			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			3.62000	148.51546	3.62000	154.34627			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	100.80074			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.55859			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	100.35259			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	101.23853			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	98.95120			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.71000	103.74398	3.71000	112.58159			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			3.71000	103.65749	3.71000	112.58159			0.00	0	0
Total IV030A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.37468				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.35019				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	9.67300	100.00000	9.63046				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			10.34500	107.45237	10.34500	107.42260				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.68915				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			3.72000	146.98806	3.72000	146.97326				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.65000	99.87263	6.65000	99.60078				0.00	0	0
Total IVA547 SPOT										0.00	0	0
Total For IVA547										0.00	0	0
IVA550 On 03/12/2015 Spot Bond			6.70000	99.48866	6.70000	99.47049				0.00	0	0
Total IVA550 SPOT										0.00	0	0
Total For IVA550										0.00	0	0
IVA551 On 10/12/2015 Spot Bond			6.70000	99.36164	6.70000	99.34352				0.00	0	0
Total IVA551 SPOT										0.00	0	0
Total For IVA551										0.00	0	0
IVA601 On 07/01/2016 Spot Bond			6.80000	98.83992	6.80000	99.20527				0.00	0	0
Total IVA601 SPOT										0.00	0	0
Total For IVA601										0.00	0	0
IVA602 On 14/01/2016 Spot Bond			6.80000	98.71268	6.80000	98.69453				0.00	0	0
Total IVA602 SPOT										0.00	0	0
Total For IVA602										0.00	0	0
IVA603 On 21/01/2016 Spot Bond			6.80000	98.58577	6.80000	98.56766				0.00	0	0
Total IVA603 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA603										0.00	0	0
IVA605 On 04/02/2016 Spot Bond			6.80000	98.33292	6.80000	98.44112				0.00	0	800,000,000
Total IVA605 SPOT										0.00	0	800,000,000
Total For IVA605										0.00	0	800,000,000
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	114.19300	10.00000	114.16300				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	100.14025				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	100.61978				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.51881				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	101.64591				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	101.38752				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.49898				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	100.50209				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	100.50829				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	100.48035				0.00	0	0
Total IVC020 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.34784			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	100.12800			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.96191			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.65303			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	101.38031			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	101.36694			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	100.66936			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	100.18669			0.00	0	0
Total IVC029 SPOT									0.00	0	0
Total For IVC029									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.89622			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.76553			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	100.78446			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	100.78446			0.00	0	0
Total IVC035 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.15500	103.21794	9.15500	103.19284				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	16.42068	100.00000	16.38453				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	11.60105	100.00000	11.57294				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			9.42000	102.31185	9.42000	102.28626				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	100.13024				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.00621				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	99.95711				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	101.69343				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	101.39153				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	100.02073				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	99.88229				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	99.84908				0.00	0	0
Total IVC053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	101.29890				0.00	0	0
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.84951				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	100.12395				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.66845				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.17434				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	100.04190				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	100.77875				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	101.79383				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.88808				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.13257				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.25808				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2016 Spot Bond				100.00000	0.00000	100.99501				0.00	0	0
Total IVC066 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC066										0.00	0	0
IVC067 On 04/02/2017 Spot Bond			100.00000	25.18907	100.00000	100.00000				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.04931				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.35181				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	95.83333	100.00000	95.58442				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	101.18154				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.28379				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	101.17480				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.31383				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.56093				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.04953				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	99.97337				0.00	0	0
Total KSB009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.73000	135.20089	8.73000	135.16916			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	100.81490			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	101.12269			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	101.30096			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.94398			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	100.43698			0.00	0	45,000,000
Total LBK08 SPOT									0.00	0	45,000,000
Total For LBK08									0.00	0	45,000,000
LBK11 On 28/11/2019 Spot Bond			10.32500	101.90340	10.32500	101.87553			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.87242	9.71000	101.84617			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	100.04037			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			8.68500	100.09635	8.68500	100.07323			0.00	0	3,280,000,000
Total LGL02 SPOT									0.00	0	3,280,000,000
Total For LGL02									0.00	0	3,280,000,000
LGL03 On 03/04/2018 Spot Bond			8.87500	98.04915	8.87500	98.02589		4,437,500,000,000.00	500,000,000	250,000,000	
Total LGL03 SPOT								4,437,500,000,000.00	500,000,000	250,000,000	
Total For LGL03								4,437,500,000,000.00	500,000,000	250,000,000	
LGL04 On 14/08/2020 Spot Bond			9.99500	98.94797	9.99500	98.92175		0.00	0	590,000,000	
Total LGL04 SPOT								0.00	0	590,000,000	

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 LGL04										0.00	0	590,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.23833				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.58395				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			7.68000	104.51434	7.68000	104.49253				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	101.72190				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LHL13 On 10/09/2016 Spot Bond				100.00000	0.00000	101.25790				0.00	0	0
Total LHL13 SPOT										0.00	0	0
Total For LHL13										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.15430				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.66388				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.71077				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.82937				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	99.82238				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.99838				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	99.83840				0.00	0	0
Total MAQ074 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ074									0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				100.00000	0.00000	99.35284			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ07 On 18/01/2016 Spot Bond				100.00000	0.00000	98.65825			0.00	0	0
Total MAQ076 SPOT									0.00	0	0
Total For MAQ076									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.21606			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	101.22458			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	101.78371			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	101.90404			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.97152			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBC02 On 07/04/2016 Spot Bond				100.00000	0.00000	100.66398			0.00	0	0
Total MBC026 SPOT									0.00	0	0
Total For MBC026									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.24742			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	100.81763			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	101.21504			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.73864			0.00	0	0
Total MBF037 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF037										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.18406				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	99.90763				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	99.85666				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	101.13311				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.46231				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	100.46521				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	101.66189				0.00	0	40,000,000
Total MBF046 SPOT										0.00	0	40,000,000
Total For MBF046										0.00	0	40,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.70955				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.71784				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBLSA On 30/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	88.56448	100.00000	88.34951				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	28.28728	100.00000	28.21876				0.00	0	0
Total MBP29U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	27.42864	100.00000	27.36219				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	27.50186	100.00000	27.43524				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	22.54824	100.00000	22.49362				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	39.78501	100.00000	39.68863				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	100.12227				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.76500	101.27257	8.76500	101.24884				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.83500	100.70518	8.83500	100.68140				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	100.62189				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	102.54356				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	102.65647				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			7.96000	101.26156	7.96000	101.23997				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.80500	104.55007	8.80500	104.52559				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.67500	104.84828	9.67500	104.82137			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	100.89023			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.92008			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			9.67500	103.02771	9.67500	103.09989			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.88500	103.63766	8.88500	103.61305			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MIP4C On 13/01/2016 Spot Bond				100.00000	0.00000	100.41700			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	102.23534			0.00	0	0
Total MIP4F SPOT									0.00	0	0
Total For MIP4F									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.03044			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			9.55000	104.67413	9.55000	103.42899		7,640,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,640,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,640,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.78240			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.38000	110.28348	11.38000	102.07597			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.81500	110.50469	10.81500	102.65565			0.00	0	1,000,000,000
Total MMIG05 SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG05										0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	37.59126	100.00000	37.49919				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			8.58500	103.50849	8.58500	103.48472				0.00	0	0
Total MQB02 SPOT										0.00	0	0
Total For MQB02										0.00	0	0
MTN04 On 13/07/2017 Spot Bond			8.52500	105.61475	8.52500	105.59080				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	7.03616	100.89771	7.01897				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.12487	100.61875	7.10751				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond				100.00000	0.00000	100.85989				0.00	0	0
Total N5A16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	100.91901				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	100.93084				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	101.05946				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	101.16655				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.87758	100.00000	11.84849				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	12.71630	100.00000	12.68516				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.88500	95.70576	9.88500	95.68067				0.00	0	70,000,000
Total NAM01 SPOT										0.00	0	70,000,000
Total For NAM01										0.00	0	70,000,000
NAM02 On 29/06/2020 Spot Bond			9.55000	103.52427	9.55000	103.49788				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			7.70500	101.37123	7.70500	101.35040				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			9.35500	102.16842	9.35500	102.14304				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.00000	102.78221	9.00000	102.75735				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			9.48500	102.62871	9.48500	102.60260				0.00	0	0
Total NBK13A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK13A									0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.24757			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			9.36000	103.04634	9.36000	103.02767			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.60000	98.27955	9.60000	98.25452			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.33952			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			10.34000	96.86575	10.34000	96.83921		17,784,800,000,000.00	1,720,000,000	960,000,000	
Total NBK16A SPOT								17,784,800,000,000.00	1,720,000,000	960,000,000	
Total For NBK16A								17,784,800,000,000.00	1,720,000,000	960,000,000	
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.06976			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17, On 22/04/2026 Spot Bond			10.51000	96.86809	10.51000	96.84099		22,071,000,000,000.00	2,100,000,000	1,050,000,000	
Total NBK17A SPOT								22,071,000,000,000.00	2,100,000,000	1,050,000,000	
Total For NBK17A								22,071,000,000,000.00	2,100,000,000	1,050,000,000	
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.39776			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			9.30500	103.79479	9.30500	103.76900			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	100.71049			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.75000	103.59648	9.75000	103.56954			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	100.35696			0.00	300,000,000	150,000,000
Total NBK19B SPOT									0.00	300,000,000	150,000,000

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 NBK19B									0.00	300,000,000	150,000,000
NBK20 On 01/06/2026 Spot Bond			10.58000	103.04752	10.58000	103.01850			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.82328			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			10.78000	99.84568	10.78000	102.04316			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.72557			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.74368			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.78962			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	101.83343			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.91578			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	100.29886			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.34027			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.81500	110.00030	8.81500	109.97424		10,578,000,000,000.00		1,200,000,000	600,000,000
Total NBK3A SPOT								10,578,000,000,000.00		1,200,000,000	600,000,000
Total For NBK3A								10,578,000,000,000.00		1,200,000,000	600,000,000
NBK4 On 28/10/2024 Spot Bond			10.90500	39.48411	10.90500	39.47316			0.00	0	0
Total NBK4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.37130				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			7.75000	101.67907	7.75000	101.65811				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.87849				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	99.51955				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	101.34534				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	100.19510				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.13037				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	96.08287				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	101.77830				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.95885				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.11173				0.00	0	0
Total NCLN77 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.88184				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	100.86344				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.86284				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.09452				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.98988				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			10.07500	104.12960	10.07500	104.55125				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.98397				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			10.11000	102.97648	10.11000	103.38624				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.98988				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	100.89301				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.91179				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.99932				0.00	0	0
Total NCLN90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.01111				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	101.35406				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.56692				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	100.98634				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.58992				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.22179				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	100.34659				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.01500	103.17305	10.01500	102.10734				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	97.95533				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	104.82533				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	100.46122				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	100.91633				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.22500	100.93564	11.22500	104.07278		45,573,500,000,000.00	4,060,000,000	2,030,000,000	
Total NED20 SPOT								15,573,500,000,000.00	4,060,000,000	2,030,000,000	
Total For NED20								15,573,500,000,000.00	4,060,000,000	2,030,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.54523		0.00	0	0	
Total NED9 SPOT								0.00	0	0	
Total For NED9								0.00	0	0	
NEDH1 On 20/11/2018 Spot Bond			9.44500	121.41914	9.44500	121.38868		0.00	0	0	
Total NEDH1A SPOT								0.00	0	0	
Total For NEDH1A								0.00	0	0	
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total NEDH1B SPOT								0.00	0	0	
Total For NEDH1B								0.00	0	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300		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			2.20000	176.83441	2.20000	176.82384		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			2.57000	100.87110	2.57000	114.96861		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	193.29364	3.45000	193.28155		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			2.96000	111.31994	2.96000	111.31106		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			3.21000	154.90214	3.21000	144.81502		0.00	0	0	
Total NILB14 SPOT								0.00	0	0	
Total For NILB14								0.00	0	0	
NILB15 On 31/03/2028 Spot Bond			3.12000	156.69135	3.12000	156.42022		0.00	0	0	
Total NILB15 SPOT								0.00	0	0	
Total For NILB15								0.00	0	0	
NMP20 On 24/07/2020 Spot Bond			8.72500	104.99319	8.72500	104.96883		0.00	0	0	
Total NMP20N SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.35500	106.08444	9.35500	106.05779				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.88460				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	101.41994				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	101.46912				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	101.43964				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.52612				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			9.55500	106.10772	9.55500	107.34643				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	101.49860				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	101.47895				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	101.61052				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			9.75500	106.13112	9.75500	106.10332				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	101.51826				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.52809			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.69499			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.89134			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	101.77162			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	101.55757			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			8.60500	114.92216	8.60500	114.89571			0.00	0	660,000,000
Total NRA018 SPOT									0.00	0	660,000,000
Total For NRA018									0.00	0	660,000,000
NRA02: On 31/10/2022 Spot Bond			9.45000	114.24982	9.45000	114.22085			0.00	0	600,000,000
Total NRA022 SPOT									0.00	0	600,000,000
Total For NRA022									0.00	0	600,000,000
NRA02: On 31/05/2023 Spot Bond			2.09500	180.26062	2.09500	180.25035			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			10.88000	114.70729	10.88000	114.67410		54,617,600,000,000.00	5,020,000,000	2,526,000,000	
Total NRA028 SPOT								54,617,600,000,000.00	5,020,000,000	2,526,000,000	
Total For NRA028								54,617,600,000,000.00	5,020,000,000	2,526,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.16708			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.96265			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	101.37364			0.00	0	0
Total NTC17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.33960			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.17617			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	101.68255			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.08720			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.32644	100.00000	19.27962			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.03420			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.87500	102.02920	9.87500	102.00248			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	101.22302			0.00	5,000,000,000	2,500,000,000
Total OML04 SPOT									0.00	5,000,000,000	2,500,000,000
Total For OML04									0.00	5,000,000,000	2,500,000,000
OML05 On 19/03/2025 Spot Bond			10.08000	99.32591	10.08000	100.10112		30,240,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								30,240,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								30,240,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2027 Spot Bond			10.66500	99.06463	10.66500	99.71229		31,995,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,995,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,995,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.33000	98.75511	11.33000	99.22429		539,468,886,000,000.00	47,614,200,000	46,689,200,000	
Total OML07 SPOT								539,468,886,000,000.00	47,614,200,000	46,689,200,000	
Total For OML07								539,468,886,000,000.00	47,614,200,000	46,689,200,000	
OML08 On 14/09/2025 Spot Bond				100.00000	0.00000	101.20161		0.00	0	50,000,000	
Total OML08 SPOT								0.00	0	50,000,000	

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 OML08									0.00	0	50,000,000
OML09 On 14/09/2022 Spot Bond			10.65500	109.66227	10.65500	102.67007			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.23000	109.52341	11.23000	102.26381			0.00	0	1,000,000,000
Total OML10 SPOT									0.00	0	1,000,000,000
Total For OML10									0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	51.82470	100.00000	51.69915			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	101.20015			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	100.00000			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	99.81254			0.00	0	0
Total PMM19 SPOT									0.00	0	0
Total For PMM19									0.00	0	0
PMM20 On 02/03/2016 Spot Bond				100.00000	0.00000	101.23463			0.00	0	0
Total PMM20 SPOT									0.00	0	0
Total For PMM20									0.00	0	0
PMM21 On 02/09/2016 Spot Bond				100.00000	0.00000	101.31952			0.00	0	0
Total PMM21 SPOT									0.00	0	0
Total For PMM21									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.82998			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	100.61850			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	100.20735			0.00	0	0
Total PPC003 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC003									0.00	0	0
PPC00- On 30/06/2021 Spot Bond			9.65000	101.47653	9.65000	104.27689			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.16317			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	100.16509			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	100.16936			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	100.18769			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	100.19195			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	99.97097			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			8.15000	44.53601	8.15000	44.52629			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.68000	107.47787	6.68000	107.45848		1,002,000,000,000.00	150,000,000	97,060,000,000	
Total R159 SPOT								1,002,000,000,000.00	150,000,000	97,060,000,000	
Total For R159								1,002,000,000,000.00	150,000,000	97,060,000,000	
R159P On 15/09/2016 Spot Bond			6.51000	94.64027	6.51000	94.62362		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			8.33000	119.45350	8.33000	119.42686		612,632,181,760,000.00	1,274,025,472,000	1,873,048,615,600	
Total R186 SPOT								12,632,181,760,000.00	274,025,472,000	373,048,615,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									12,632,181,760,000.00	274,025,472,000	373,048,615,600
R187P On 21/12/2026 Spot Bond			8.07000	41.46993	8.07000	41.46097			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			7.99000	38.67449	7.99000	38.66621			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			1.71000	295.73383	1.69000	296.11454			5,379,210,954,000.00	3,145,737,400	14,689,844,800
Total R197 SPOT									5,379,210,954,000.00	3,145,737,400	14,689,844,800
Total For R197									5,379,210,954,000.00	3,145,737,400	14,689,844,800
R202 On 07/12/2033 Spot Bond			1.83000	241.78413	1.83000	241.77211			195,240,603,918,000.00	106,688,854,600	182,753,465,600
Total R202 SPOT									195,240,603,918,000.00	106,688,854,600	182,753,465,600
Total For R202									195,240,603,918,000.00	106,688,854,600	182,753,465,600
R2023 On 28/02/2023 Spot Bond			8.08500	99.57170	8.08500	99.54991			729,133,950,006,000.00	90,183,543,600	327,187,726,900
Total R2023 SPOT									729,133,950,006,000.00	90,183,543,600	327,187,726,900
Total For R2023									729,133,950,006,000.00	90,183,543,600	327,187,726,900
R203 On 15/09/2017 Spot Bond			7.02500	103.24303	7.02500	103.22345			907,017,676,095,000.00	556,159,099,800	1,314,211,038,400
Total R203 SPOT									907,017,676,095,000.00	556,159,099,800	1,314,211,038,400
Total For R203									907,017,676,095,000.00	556,159,099,800	1,314,211,038,400
R2030 On 31/01/2030 Spot Bond			8.74000	96.12561	8.74000	96.10326			158,722,889,104,000.00	132,576,989,600	884,723,247,400
Total R2030 SPOT									158,722,889,104,000.00	132,576,989,600	884,723,247,400
Total For R2030									158,722,889,104,000.00	132,576,989,600	884,723,247,400
R2032 On 31/03/2032 Spot Bond			8.84500	95.69719	8.84500	95.67456			719,590,814,469,000.00	81,355,660,200	234,600,985,200
Total R2032 SPOT									719,590,814,469,000.00	81,355,660,200	234,600,985,200
Total For R2032									719,590,814,469,000.00	81,355,660,200	234,600,985,200
R2035 On 28/02/2035 Spot Bond			8.97000	100.73093	8.97000	100.70652			545,336,532,000,000.00	60,795,600,000	671,643,000,000
Total R2035 SPOT									545,336,532,000,000.00	60,795,600,000	671,643,000,000
Total For R2035									545,336,532,000,000.00	60,795,600,000	671,643,000,000
R2037 On 31/01/2037 Spot Bond			9.03000	97.24730	9.03000	97.22397			366,902,685,134,000.00	151,373,497,800	459,091,535,500
Total R2037 SPOT									366,902,685,134,000.00	151,373,497,800	459,091,535,500
Total For R2037									366,902,685,134,000.00	151,373,497,800	459,091,535,500
R204 On 21/12/2018 Spot Bond			7.39000	104.65597	7.38500	104.64911			986,064,511,558,000.00	268,750,272,200	424,542,398,200
Total R204 SPOT									986,064,511,558,000.00	268,750,272,200	424,542,398,200
Total For R204									986,064,511,558,000.00	268,750,272,200	424,542,398,200
R2040 On 31/01/2040 Spot Bond			9.08000	102.61611	9.08000	101.54421			665,272,000,000,000.00	183,400,000,000	228,219,000,000
Total R2040 SPOT									665,272,000,000,000.00	183,400,000,000	228,219,000,000
Total For R2040									665,272,000,000,000.00	183,400,000,000	228,219,000,000

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 R2040									5,272,000,000,000.00	183,400,000,000	228,219,000,000
R2044 On 31/01/2044 Spot Bond			9.11000	98.64978	9.11000	98.62590			430,309,299,020,000.00	376,543,282,000	537,328,429,800
Total R2044 SPOT									10,309,299,020,000.00	376,543,282,000	537,328,429,800
Total For R2044									10,309,299,020,000.00	376,543,282,000	537,328,429,800
R2048 On 28/02/2048 Spot Bond			9.08500	98.09423	9.08500	98.07016			648,213,429,902,000.00	181,421,401,200	561,407,734,600
Total R2048 SPOT									18,213,429,902,000.00	181,421,401,200	561,407,734,600
Total For R2048									18,213,429,902,000.00	181,421,401,200	561,407,734,600
R207 On 15/01/2020 Spot Bond			7.68000	100.69308	7.67500	100.68996			655,225,321,984,000.00	345,732,463,800	778,129,335,600
Total R207 SPOT									5,225,321,984,000.00	345,732,463,800	778,129,335,600
Total For R207									5,225,321,984,000.00	345,732,463,800	778,129,335,600
R208 On 31/03/2021 Spot Bond			7.85000	95.88565	7.85000	95.86548			633,850,039,300,000.00	335,522,298,000	596,827,116,100
Total R208 SPOT									13,850,039,300,000.00	335,522,298,000	596,827,116,100
Total For R208									13,850,039,300,000.00	335,522,298,000	596,827,116,100
R209 On 31/03/2036 Spot Bond			8.94500	75.52943	8.94000	75.54884			411,713,035,168,000.00	604,998,662,400	745,255,676,300
Total R209 SPOT									11,713,035,168,000.00	604,998,662,400	745,255,676,300
Total For R209									11,713,035,168,000.00	604,998,662,400	745,255,676,300
R210 On 31/03/2028 Spot Bond			1.73000	181.12858	1.72000	181.31327			10,358,111,694,000.00	5,987,347,800	62,482,346,500
Total R210 SPOT									10,358,111,694,000.00	5,987,347,800	62,482,346,500
Total For R210									10,358,111,694,000.00	5,987,347,800	62,482,346,500
R211 On 31/01/2017 Spot Bond			1.26000	136.08963	1.26000	136.08498			79,159,472,784,000.00	62,824,978,400	58,284,456,600
Total R211 SPOT									9,159,472,784,000.00	62,824,978,400	58,284,456,600
Total For R211									9,159,472,784,000.00	62,824,978,400	58,284,456,600
R212 On 31/01/2022 Spot Bond			1.72500	141.88786	1.72500	141.88124			17,563,071,630,000.00	10,181,490,800	177,872,150,000
Total R212 SPOT									17,563,071,630,000.00	10,181,490,800	177,872,150,000
Total For R212									17,563,071,630,000.00	10,181,490,800	177,872,150,000
R213 On 28/02/2031 Spot Bond			8.79500	86.31023	8.79500	86.28972			049,982,232,507,000.00	119,383,994,600	511,133,903,700
Total R213 SPOT									19,982,232,507,000.00	119,383,994,600	511,133,903,700
Total For R213									19,982,232,507,000.00	119,383,994,600	511,133,903,700
R214 On 28/02/2041 Spot Bond			9.01000	76.30242	9.01000	76.28384			227,669,393,258,000.00	247,244,105,800	977,746,297,100
Total R214 SPOT									17,669,393,258,000.00	247,244,105,800	977,746,297,100
Total For R214									17,669,393,258,000.00	247,244,105,800	977,746,297,100
R229C On 15/03/2016 Spot Bond			6.50000	97.72031	6.50000	97.70330			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			6.51000	94.64027	6.51000	94.62362			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			6.52000	99.18500	6.52000	99.16743				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			6.50000	96.07678	6.50000	96.05999				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			6.56000	92.99173	6.56000	92.97533				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			7.00000	89.41769	7.00000	89.40088				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			7.05000	86.30524	7.05000	86.28891				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			7.39000	82.65135	7.39000	82.63496				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			7.37000	79.75427	7.37000	79.73850				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			7.35000	76.97359	7.35000	76.95842				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			7.34000	74.27464	7.34000	74.26001				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			7.63500	70.70905	7.63500	70.69458				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			7.61500	68.17628	7.61500	68.16236				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			7.77000	65.12652	7.77000	65.11296				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			7.74000	62.80198	7.74000	62.78895				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			7.71000	60.57792	7.71000	60.56540				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			7.68000	58.44952	7.68000	58.43749				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			7.64000	56.45366	7.64000	56.44210				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			7.60000	54.54700	7.60000	54.53589				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			8.27000	49.70871	8.27000	49.69771				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			8.23000	47.90251	8.23000	47.89196				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			8.19000	46.17971	8.19000	46.16958				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			8.15000	44.53601	8.15000	44.52629				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			8.11000	42.96736	8.11000	42.95803				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			8.07000	41.46993	8.07000	41.46097				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.03000	40.04011	8.03000	40.03150				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			7.99000	38.67449	7.99000	38.66621				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	101.51889				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	102.45489				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	101.26179				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	101.34758				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	37.99952	100.00000	37.90747				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	21.59088	100.00000	21.53858				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	43.94550	100.00000	43.83787				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	99.45505	100.00000	99.18478				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RCSB5 On 10/12/2016 Spot Bond			100.00000	43.90265	100.00000	43.79513				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	22.87354	100.00000	22.81813				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	28.12776	100.00000	28.05281				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
RDF02I On 04/12/2020 Spot Bond			100.00000	8.51340	100.00000	8.48875			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	20.30399	100.00000	20.24990			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	14.93643	100.00000	15.49533			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	9.68367	100.00000	9.65787			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	101.17674			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	101.02278			0.00	0	75,000,000
Total RDFB03 SPOT									0.00	0	75,000,000
Total For RDFB03									0.00	0	75,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.50153			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	101.57674			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	101.40978			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.84296			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	101.36680			0.00	0	0
Total RDFC23 SPOT									0.00	0	0
Total For RDFC23									0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	101.42274			0.00	0	0
Total RDFC24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFC24									0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.15907			0.00	0	0
Total RDFC25 SPOT									0.00	0	0
Total For RDFC25									0.00	0	0
RDFC2 On 05/10/2016 Spot Bond				100.00000	0.00000	100.57213			0.00	0	0
Total RDFC26 SPOT									0.00	0	0
Total For RDFC26									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.68333			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	101.44820			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	100.31768			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	101.42333			0.00	0	0
Total RED101 SPOT									0.00	0	0
Total For RED101									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.87094			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	23.40042	100.00000	23.34312			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	14.88958	100.00000	14.85311			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	11.43997	100.00000	11.41195			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	10.12028	100.00000	10.09549			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.43564			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	99.97928				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	101.44934				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	100.57623				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	101.70516				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	101.28677				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.32369				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	90.54890				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	96.51072				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	96.15859				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.14908				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	84.50187				0.00	0	0
Total RP014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	100.62419				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	104.88853	12.35000	104.85438				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	14.75879	100.00000	14.72303				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	101.73239				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	10.09895	100.00000	10.07422				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	54.93102	100.00000	54.79795				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	80.75221	100.00000	80.57395				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	13.46884	100.00000	13.45242				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	47.43812	100.00000	47.32319				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	107.82921				0.00	0	0
Total RPS00U SPOT										0.00	0	0
Total For RPS00U										0.00	0	0
RPS00U On 30/04/2025 Spot Bond				100.00000	0.00000	58.30428				0.00	0	0
Total RPS00U SPOT										0.00	0	0
Total For RPS00U										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.17000	103.77683	9.17000	103.75140				0.00	0	0
Total RW21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.60500	103.30196	9.60500	103.27548				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.14500	104.83907	10.14500	104.81073				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	99.10741				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			7.88000	107.75410	7.88000	107.73148				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	114.19300	10.00000	114.16300				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	102.53972				0.00	0	0
Total SBK13 SPOT										0.00	0	0
Total For SBK13										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.27500	104.84096	9.27500	104.81500				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.84718				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	100.52978				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	99.02130				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	97.89308				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.20851				0.00	0	0
Total SBK19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	101.69656			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	99.84247			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.00956			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			11.68500	104.25743	11.68500	104.44516		48,609,600,000,000.00	4,160,000,000	2,080,000,000	
Total SBK23 SPOT								18,609,600,000,000.00	4,160,000,000	2,080,000,000	
Total For SBK23								18,609,600,000,000.00	4,160,000,000	2,080,000,000	
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.42926			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.88500	99.54659	8.88500	99.52294		42,292,600,000,000.00	4,760,000,000	2,380,000,000	
Total SBK9 SPOT								12,292,600,000,000.00	4,760,000,000	2,380,000,000	
Total For SBK9								12,292,600,000,000.00	4,760,000,000	2,380,000,000	
SBN33 On 15/09/2017 Spot Bond			8.42500	100.84324	8.42500	100.82039			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.05811			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	100.67257			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			7.95500	102.67972	7.95500	102.65771			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	100.54287			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.92813			0.00	0	500,000,000
Total SBS16 SPOT									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS16										0.00	0	500,000,000
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.81388				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			9.62500	106.10172	9.62500	106.07447				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.23000	98.59004	10.23000	103.57334				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.84719				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.89041				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	102.38936				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.67500	104.55355	8.67500	104.52942				0.00	0	500,000,000
Total SBS25 SPOT										0.00	0	500,000,000
Total For SBS25										0.00	0	500,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	34.49534	100.00000	34.41941				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			9.57500	105.21788	9.57500	105.19115				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.10336				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.70500	103.40598	8.70500	103.38191				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			10.24000	90.66602	10.24000	90.64143				0.00	0	0
Total SBS3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.14372			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			9.98000	102.56138	9.98000	102.53409			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.90221			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.92609			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			10.13000	101.10743	10.13000	101.07998		29,377,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								29,377,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								29,377,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.28488			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.03747			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			8.98500	98.63277	8.98500	98.60922			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.29000	95.37379	10.29000	95.34779			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.04500	93.11022	11.04500	93.08303			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.62000	99.45120	9.62000	99.42582			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.19000	106.45643	7.19000	106.43599		57,520,000,000,000.00	8,000,000,000	4,000,000,000	
Total SBS9 SPOT								57,520,000,000,000.00	8,000,000,000	4,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS9										57,520,000,000,000.00	8,000,000,000	4,000,000,000
SBSI11 On 07/12/2023 Spot Bond			2.30000	125.75955	2.30000	284.36273				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.87000	133.80570	1.87000	135.08313				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	32.05187	100.00000	31.97337				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	37.13318	100.00000	37.04224				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				172.65187	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			2.53000	119.47310	2.53000	134.01091				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	100.57841	6.50000	100.56083				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	102.13909				0.00	0	0
Total SHS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.04224				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			8.52500	103.40413	8.52500	103.38054				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.63469				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	100.58766				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.89537				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	39.59249	100.00000	39.49657				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300				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	101.11390				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	101.37306				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	56.06256	100.00000	55.92526				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	61.56213	100.00000	61.41136				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	45.05572	100.00000	44.94657				0.00	0	0
Total SHS18U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.36500	102.85812	9.36500	102.83226			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	100.36688			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	101.64558			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	100.79234			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	100.82144			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.75000	103.73362	9.75000	103.70664			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.80326			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			7.93000	103.38960	7.93000	103.36776		18,080,400,000,000.00	2,280,000,000	1,140,000,000	
Total SLI2 SPOT								18,080,400,000,000.00	2,280,000,000	1,140,000,000	
Total For SLI2								18,080,400,000,000.00	2,280,000,000	1,140,000,000	
SLI3 On 15/08/2018 Spot Bond			9.03500	101.10797	9.03500	101.08369		0.00	0	20,000,000	
Total SLI3 SPOT								0.00	0	20,000,000	
Total For SLI3								0.00	0	20,000,000	
SNT01 On 15/09/2017 Spot Bond			8.42500	100.84324	8.42500	100.82039		63,524,500,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								63,524,500,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								63,524,500,000,000.00	7,540,000,000	3,770,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.59109		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.93333		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.54442				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	101.58519				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	99.67999				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			8.12500	104.32794	8.12500	104.30524				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.49567				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	100.40756				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			9.52500	95.22096	9.52500	95.19675				0.00	0	200,000,000
Total SSA06 SPOT										0.00	0	200,000,000
Total For SSA06										0.00	0	200,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.46235				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.86455				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	100.20118				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			9.42000	89.54719	9.42000	89.52467				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			9.42000	89.54719	9.42000	89.52467				0.00	0	0
Total SSN005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN005									0.00	0	0
SSN00: On 15/01/2020 Spot Bond			9.09500	95.89236	9.09500	95.86919			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	101.06516			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			7.90500	101.72587	7.90500	101.70421			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			2.46000	115.59140	2.46000	116.02451			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.69500	101.11137	8.69500	101.08785			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	104.10516	8.50000	101.61278			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			10.37000	104.75181	10.37000	104.72288			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	101.28693			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			10.66500	73.88739	10.66500	73.86619			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	100.30880			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	100.39078			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	100.91702			0.00	0	0
Total SSN027 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.43511				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.95419				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	101.58201				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.08103				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.43952				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY125€ On 03/11/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1256 SPOT										0.00	0	0
Total For SY1256										0.00	0	0
SY1257 On 16/11/2015 Spot Bond				100.00000	0.00000	99.78267				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY125€ On 17/11/2015 Spot Bond				100.00000	0.00000	99.76398				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY125€ On 17/11/2015 Spot Bond				100.00000	0.00000	99.76421				0.00	25,000,000,000	25,000,000,000
Total SY1259 SPOT										0.00	25,000,000,000	25,000,000,000
Total For SY1259										0.00	25,000,000,000	25,000,000,000
SY126€ On 18/11/2015 Spot Bond				100.00000	0.00000	99.74543				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY126€ On 26/02/2016 Spot Bond				100.00000	0.00000	101.33582				0.00	0	0
Total SY1262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1262										0.00	0	0
SY1262 On 08/12/2015 Spot Bond				100.00000	0.00000	99.38142				0.00	0	0
Total SY1263 SPOT										0.00	0	0
Total For SY1263										0.00	0	0
SY1264 On 10/12/2015 Spot Bond				100.00000	0.00000	99.34526				0.00	0	0
Total SY1264 SPOT										0.00	0	0
Total For SY1264										0.00	0	0
SY1265 On 17/12/2015 Spot Bond				100.00000	0.00000	99.21719				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SY1266 On 19/01/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1266 SPOT										0.00	0	0
Total For SY1266										0.00	0	0
SY1267 On 27/01/2016 Spot Bond				100.00000	0.00000	98.47025				0.00	0	0
Total SY1267 SPOT										0.00	0	0
Total For SY1267										0.00	0	0
SY1268 On 28/01/2016 Spot Bond				100.00000	0.00000	98.45258				0.00	0	0
Total SY1268 SPOT										0.00	0	0
Total For SY1268										0.00	0	0
SY1269 On 03/02/2016 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total SY1269 SPOT										0.00	0	0
Total For SY1269										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.98000	100.99909	8.98000	100.97485				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	101.57500				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	101.66279				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			9.32500	98.86256	9.32500	100.89027				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	97.00217	100.00000	96.75087				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	100.31618			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	100.03634			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	101.11821			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	100.86041			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	100.46440			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	97.71963	100.00000	97.46315			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	100.13312			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	100.13405			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	100.61112			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	100.62594			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			7.58000	103.12332	7.58000	103.10248		43,509,200,000,000.00	5,740,000,000	2,870,000,000	
Total TFS84 SPOT								13,509,200,000,000.00	5,740,000,000	2,870,000,000	
Total For TFS84								13,509,200,000,000.00	5,740,000,000	2,870,000,000	
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.32882		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	100.33730				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	102.32240	7.83000	102.30104				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	100.32414				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	100.33476				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			7.39000	88.38716	7.39000	102.17269				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	100.32414				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	100.33476				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	88.72147	7.16000	102.10554				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	100.35554				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	100.35385				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	100.39447				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	100.39903				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	100.55371			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	100.53497			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	100.32372			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	100.33730			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	102.58706	8.73000	102.56324			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	100.09098			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33476			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			8.85500	93.77946	8.85500	100.86245			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	99.94419			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34384			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	100.35640			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	100.35174			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	100.35938				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	100.39363				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	100.40204				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	100.38697				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	100.52455				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	100.52623				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	100.53083				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	101.55461				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	101.60557				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			9.27500	100.67241	9.27500	101.51418				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	101.57500				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	101.64633				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			9.18500	99.71311	9.18500	99.68878				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	101.58091				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	101.66279				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			9.29500	91.09302	9.29500	98.57957				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	101.73801				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	101.73801				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	101.75489				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	101.75489				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	101.90087				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.90087				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.91856				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/02/2048 Spot Bond				100.00000	0.00000	101.91652				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	102.56115				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	102.56115				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	102.75954				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	102.57057				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.38540				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.42607				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	101.49259				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.42500	103.38201	9.42500	100.69604				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.57571				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.70492				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.64956				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.34427				0.00	0	0
Total TH9A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.02974	101.06155	6.01499				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	100.47459				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.33780				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	100.58008				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.33780				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	100.34211				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	100.34427				0.00	0	0
Total THE9A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.33521				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	100.34211				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	100.36585				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	100.36585				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	100.36585				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	100.40033				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	100.40894				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.39817				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	100.56979				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	100.58048				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	100.57620				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			9.53500	92.14043	9.53500	92.08372				0.00	0	600,000,000
Total TL20 SPOT										0.00	0	600,000,000

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 TL20									0.00	0	600,000,000
TL20/R On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300			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			8.01500	102.04475	8.01500	102.02297			0.00	0	48,300,000,000
Total TN17 SPOT									0.00	0	48,300,000,000
Total For TN17									0.00	0	48,300,000,000
TN20 On 17/09/2020 Spot Bond			9.47000	105.33220	9.47000	105.30542		68,827,960,000,000.00	7,268,000,000	41,568,899,500	
Total TN20 SPOT								68,827,960,000,000.00	7,268,000,000	41,568,899,500	
Total For TN20								68,827,960,000,000.00	7,268,000,000	41,568,899,500	
TN20U On 14/04/2020 Spot Bond			100.00000	2.37522	100.00000	2.36947			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			9.90500	104.83879	9.90500	104.81126		26,347,300,000,000.00	2,660,000,000	21,130,000,000	
Total TN23 SPOT								26,347,300,000,000.00	2,660,000,000	21,130,000,000	
Total For TN23								26,347,300,000,000.00	2,660,000,000	21,130,000,000	
TN25 On 19/08/2025 Spot Bond			10.20000	97.71383	10.20000	97.68742			0.00	0	27,660,000,000
Total TN25 SPOT									0.00	0	27,660,000,000
Total For TN25									0.00	0	27,660,000,000
TN27 On 14/11/2027 Spot Bond			10.18000	91.02436	10.18000	90.99980		8,144,000,000,000.00	800,000,000	8,881,548,100	
Total TN27 SPOT								8,144,000,000,000.00	800,000,000	8,881,548,100	
Total For TN27								8,144,000,000,000.00	800,000,000	8,881,548,100	
TN30 On 09/10/2030 Spot Bond			10.67500	99.46533	10.67500	99.43708		42,700,000,000,000.00	4,000,000,000	7,000,000,000	
Total TN30 SPOT								42,700,000,000,000.00	4,000,000,000	7,000,000,000	
Total For TN30								42,700,000,000,000.00	4,000,000,000	7,000,000,000	
TN40 On 09/10/2040 Spot Bond			10.98500	98.78460	10.98500	98.75573			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TNF16 On 10/06/2016 Spot Bond			100.00000		0.00000	101.22846			0.00	0	250,000,000
Total TNF16 SPOT									0.00	0	250,000,000
Total For TNF16									0.00	0	250,000,000
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.31033			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2026 Spot Bond			100.00000		0.00000	102.00619			0.00	0	0
Total TORQ10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.71569			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.34373			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	101.71784			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	101.76103			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	101.81252			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	114.19300	10.00000	114.16300			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	100.68994			0.00	0	67,500,000
Total TPDA02 SPOT									0.00	0	67,500,000
Total For TPDA02									0.00	0	67,500,000
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.63550			0.00	0	140,000,000
Total TPDA03 SPOT									0.00	0	140,000,000
Total For TPDA03									0.00	0	140,000,000
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.57834			0.00	0	0
Total TPDA04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	99.92022				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	100.13841	10.00000	100.11071				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	100.13496	9.75000	100.10795				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	10.13430	100.00000	10.10730				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	101.04651				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	101.10832				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	8.68524	100.00000	8.66397				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	9.25301	100.00000	9.23035				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	101.14263				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	9.59367	100.00000	9.57018				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.14950				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	9.87755	100.00000	9.85336				0.00	0	0
Total TRAC2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.34131				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	13.34094	100.00000	13.30826				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	101.76397				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	17.14498	100.00000	17.10299				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	12.70027	100.00000	12.66950				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	1.77279	100.00000	1.76500				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP17 On 26/11/2015 Spot Bond				100.00000	0.00000	99.59248				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP18 On 10/12/2015 Spot Bond				100.00000	0.00000	99.32072				0.00	0	0
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP18 On 21/01/2016 Spot Bond				100.00000	0.00000	98.56507				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP18 On 04/02/2016 Spot Bond				100.00000	0.00000	98.32113				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP18 On 18/02/2016 Spot Bond				100.00000	0.00000	98.02637				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP18 On 03/03/2016 Spot Bond				100.00000	0.00000	97.73810				0.00	0	0
Total TSP185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP185										0.00	0	0
TSP185 On 17/03/2016 Spot Bond				100.00000	0.00000	97.42298				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	97.15377				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	99.85482				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	96.37749				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	96.07333				0.00	0	0
Total TSP191 SPOT										0.00	0	0
Total For TSP191										0.00	0	0
TSP191 On 09/06/2016 Spot Bond				100.00000	0.00000	95.75637				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP192 On 23/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP193 SPOT										0.00	0	0
Total For TSP193										0.00	0	0
TSP193 On 14/01/2016 Spot Bond				100.00000	0.00000	98.71917				0.00	0	0
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	94.43541				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TSP195 On 15/09/2016 Spot Bond				100.00000	0.00000	93.77924				0.00	0	0
Total TSP196 SPOT										0.00	0	0
Total For TSP196										0.00	0	0
TSP196 On 13/10/2016 Spot Bond				100.00000	0.00000	93.36878				0.00	0	0
Total TSP197 SPOT										0.00	0	0
Total For TSP197										0.00	0	0
TSP197 On 27/10/2016 Spot Bond				100.00000	0.00000	93.05651				0.00	0	0
Total TSP198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP198										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	16.90542	100.00000	16.86448				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	99.96167				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	101.35135				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.43316				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	93.61154				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.00000	0.00000	101.38699				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	101.42395				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	101.33151				0.00	0	0
Total TWC118 SPOT										0.00	0	0
Total For TWC118										0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.00000	0.00000	101.29452				0.00	0	0
Total TWC120 SPOT										0.00	0	0
Total For TWC120										0.00	0	0
TWC12 On 10/12/2015 Spot Bond				100.00000	0.00000	100.91395				0.00	0	0
Total TWC123 SPOT										0.00	0	0
Total For TWC123										0.00	0	0
TWC12 On 18/03/2016 Spot Bond				100.00000	0.00000	100.83676				0.00	0	0
Total TWC125 SPOT										0.00	0	0
Total For TWC125										0.00	0	0
TWC12 On 13/01/2016 Spot Bond				100.00000	0.00000	100.42585				0.00	0	0
Total TWC126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC126										0.00	0	0
TWC12 On 15/01/2016 Spot Bond				100.00000	0.00000	100.38882				0.00	0	0
Total TWC127 SPOT										0.00	0	0
Total For TWC127										0.00	0	0
TWC12 On 18/01/2016 Spot Bond				100.00000	0.00000	100.35179				0.00	0	0
Total TWC128 SPOT										0.00	0	0
Total For TWC128										0.00	0	0
TWC12 On 13/04/2016 Spot Bond				100.00000	0.00000	100.35840				0.00	0	0
Total TWC129 SPOT										0.00	0	0
Total For TWC129										0.00	0	0
TWC13 On 22/01/2016 Spot Bond				100.00000	0.00000	100.25921				0.00	0	0
Total TWC130 SPOT										0.00	0	0
Total For TWC130										0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.42877				0.00	0	0
Total TWCJ21 SPOT										0.00	0	0
Total For TWCJ21										0.00	0	0
TWCJ2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.42909				0.00	0	0
Total TWCJ22 SPOT										0.00	0	0
Total For TWCJ22										0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.00000	0.00000	101.32329				0.00	0	0
Total TWCM21 SPOT										0.00	0	0
Total For TWCM21										0.00	0	0
TWCM2 On 15/01/2016 Spot Bond				100.00000	0.00000	100.39342				0.00	0	0
Total TWCM22 SPOT										0.00	0	0
Total For TWCM22										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.25000	107.84356	9.25000	107.81678				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
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	7.63616	100.00000	7.62104				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	7.72674	100.00000	7.70262				0.00	0	0
Total VJA02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.24043	100.00000	8.20420				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.46093	100.00000	7.44616				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	7.63953	100.00000	7.61567				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.03408	100.00000	7.99874				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.81256				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	101.91436				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKC11 On 04/03/2016 Spot Bond				100.00000	0.00000	101.23003				0.00	0	0
Total VKC11 SPOT										0.00	0	0
Total For VKC11										0.00	0	0
VKC12 On 01/04/2016 Spot Bond				100.00000	0.00000	100.71271				0.00	0	0
Total VKC12 SPOT										0.00	0	0
Total For VKC12										0.00	0	0
VKC13 On 01/04/2016 Spot Bond				100.00000	0.00000	100.74081				0.00	0	0
Total VKC13 SPOT										0.00	0	0
Total For VKC13										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.89889				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.89883				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.97499				0.00	0	0
Total VKE04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.79933				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.90056				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	101.23082				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	7.17232	100.00000	7.15812				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.40246	100.00000	7.37935				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.35322	100.00000	9.31209				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	6.99709	100.00000	6.98323				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.31525	100.00000	7.29241				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.55979	100.00000	9.51775				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										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			7.07000	108.35963	7.07000	108.33917				0.00	0	9,100,000,000
Total WS04 SPOT										0.00	0	9,100,000,000
Total For WS04										0.00	0	9,100,000,000
WS05 On 01/08/2018 Spot Bond			1.80000	243.89409	1.80000	243.88221				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			7.49500	106.10921	7.49500	106.08800			0.00	0	6,440,000,000
Total WSP2 SPOT									0.00	0	6,440,000,000
Total For WSP2									0.00	0	6,440,000,000
WSP3 On 28/05/2019 Spot Bond			7.94000	107.16184	7.94000	107.13917			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			8.30000	106.54176	8.30000	106.51823			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			8.54500	105.90871	8.54500	105.88464			0.00	0	100,000,000
Total WSP5 SPOT									0.00	0	100,000,000
Total For WSP5									0.00	0	100,000,000
Z083 On 30/09/2019 Spot Bond			7.33000	75.51528	7.33000	75.50035			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	54.46071	100.00000	54.35738			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									62,242,377,312,159,300.005,644,857,924,508	371,888,465,300	371,888,465,300
Total for SPOT :									62,242,377,312,159,300.00	644,857,924,508	371,888,465,300
Total Futures									62 242 405 684 844 900.00	644,858,142,245	371,889,090,182
Total Options									3 863 814.96	3,911	81,512
Grand Total:									62,242,405,688,708,700.00	644,858,146,156	371,889,171,694