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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2015

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			9.98566	80.61564	10.01723	80.39684			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.07766	81.97084	10.11014	81.74926			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.15928	79.63720	10.19266	79.41268			0.00	0	0
Total ES33 Future									0.00	0	6,441
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			7,536.54000	7.53654	7,317,740		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			7,457.31000	7.45731	7,238,510		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			7,615.87000	7.61587	7,397,070		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Put			755.24000	0.75524	533,660		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.01	Put			686.22000	0.68622	464,640		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/02/2016 Bond Future	9.99	Put			824.35000	0.82435	602,770		0.00	0	0
ES33 On 04/02/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2016	Bond Future	10.00	Put			1,309.37000	1.30937	1,084,850		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			1,240.60000	1.24060	1,016,080		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			1,378.24000	1.37824	1,153,720		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,441
I2025	On	05/11/2015	Bond Future			122.57989	122.57989	122.57846	122.57846			0.00	0	544
I2025	On	04/02/2016	Bond Future			123.42722	123.42722	123.42722	123.42722			0.00	0	0
Total I2025 Future												0.00	0	544
I2025	On	05/11/2015	Bond Future	123.00	Put			421.54000	0.42154	420,110		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			431.54000	0.43154	430,110		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			411.54000	0.41154	410,110		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			0.00000	0.00000	0,000		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			2,572.78000	2.57278	2,572,780		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.01	Put			2,582.78000	2.58278	2,582,780		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			2,562.78000	2.56278	2,562,780		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	544
I2033	On	05/11/2015	Bond Future			102.87592	102.87592	102.87442	102.87442			0.00	0	100
I2033	On	04/02/2016	Bond Future			104.61364	104.61364	104.61349	104.61349			0.00	0	0
I2033	On	05/05/2016	Bond Future			105.49137	105.49137	105.49197	105.49197			0.00	0	0
Total I2033 Future												0.00	0	100
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			474.42000	0.47442	475,920		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			464.42000	0.46442	465,920		0.00	0	0
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			484.42000	0.48442	485,920		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.41	Call			2,203.49000	2.20349	2,203,640		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			2,223.49000	2.22349	2,223,640		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			2,213.49000	2.21349	2,213,640		0.00	0	0
I2033	On	04/02/2016	Bond Future	102.40	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
I2033	On	05/05/2016	Bond Future	102.39	Call			3,101.97000	3.10197	3,101,370		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			3,091.97000	3.09197	3,091,370		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			3,081.97000	3.08197	3,081,370		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												0.00	0	100
I2038	On	05/11/2015	Bond Future			125.53350	125.53350	125.53110	125.53110			0.00	0	7,020
I2038	On	04/02/2016	Bond Future			126.27790	126.27790	126.27702	126.27702			0.00	0	0
Total I2038 Future												0.00	0	7,020
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			8,468.90000	8.46890	8,466,500		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			8,478.90000	8.47890	8,476,500		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			8,458.90000	8.45890	8,456,500		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			4,712.98000	4.71298	4,712,100		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			4,722.98000	4.72298	4,722,100		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			4,732.98000	4.73298	4,732,100		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	7,020
I2046	On	05/11/2015	Bond Future			124.90248	124.90248	124.90004	124.90004			0.00	0	6,432
I2046	On	04/02/2016	Bond Future			127.01221	127.01221	127.01140	127.01140			0.00	0	0
Total I2046 Future												0.00	0	6,432
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			8,089.96000	8.08996	8,087,520		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			8,099.96000	8.09996	8,097,520		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			8,109.96000	8.10996	8,107,520		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	127.99	Put			978.60000	0.97860	977,790		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.00	Put			988.60000	0.98860	987,790		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/02/2016	Bond Future	128.01	Put			998.60000	0.99860	997,790		0.00	0	0

Contract 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										0.00	0	6,432
I2050 On 05/11/2015 Bond Future			132.94056	132.94056	132.93804	132.93804				0.00	0	4,911
I2050 On 04/02/2016 Bond Future			133.65017	133.65017	133.64891	133.64891				0.00	0	0
Total I2050 Future										0.00	0	4,911
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			12,051.96000	12.05196	12,049,440			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			12,061.96000	12.06196	12,059,440			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			12,071.96000	12.07196	12,069,440			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			4,341.09000	4.34109	4,339,830			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			4,351.09000	4.35109	4,349,830			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			4,361.09000	4.36109	4,359,830			0.00	0	0
Total I2050 Option										0.00	0	0
Total For I2050										0.00	0	4,911
R186 On 05/11/2015 Bond Future			8.50086	118.24729	8.54247	117.92431		9.58		26,250,898.38	222	32,472
R186 On 04/02/2016 Bond Future			8.56284	114.93702	8.60587	114.60996		9.53		0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.61332	116.98069	8.65783	116.64921		9.41		0.00	0	0
R186 On 04/08/2016 Bond Future			8.66318	113.81083	8.70931	113.47435		9.53		0.00	0	0
Total R186 Future										26,250,898.38	222	37,837
R186 On 05/11/2015 Bond Future	8.85	Put			801.91000	0.80191	699,240	9.83		0.00	0	2,283
R186 On 05/11/2015 Bond Future	9.00	Call			3,997.76000	3.99776	4,245,510	9.94		0.00	0	0
R186 On 05/11/2015 Bond Future	9.00	Put			527.47000	0.52747	452,240	9.94		0.00	0	2,600
R186 On 05/11/2015 Bond Future	8.50	Put			1,873.31000	1.87331	1,692,610	9.58		0.00	0	4,666
R186 On 05/11/2015 Bond Future	8.55	Call			1,736.32000	1.73632	1,890,290	9.62		0.00	0	0
R186 On 05/11/2015 Bond Future	8.55	Put			1,678.00000	1.67800	1,508,990	9.62		0.00	0	4,667
R186 On 05/11/2015 Bond Future	8.75	Call			2,633.34000	2.63334	2,832,850	9.76		0.00	0	0
R186 On 05/11/2015 Bond Future	8.75	Put			1,040.99000	1.04099	917,520	9.76		0.00	0	10,200
R186 On 05/11/2015 Bond Future	8.85	Call			3,150.66000	3.15066	3,370,970	9.83		0.00	0	0
R186 On 05/11/2015 Bond Future	8.26	Put			3,035.16000	3.03516	2,801,090	9.49		0.00	0	0
R186 On 05/11/2015 Bond Future	8.35	Call			1,054.68000	1.05468	1,162,670	9.53		0.00	0	843
R186 On 05/11/2015 Bond Future	8.35	Put			2,559.22000	2.55922	2,344,230	9.53		0.00	0	9,430
R186 On 05/11/2015 Bond Future	8.45	Call			1,367.39000	1.36739	1,498,010	9.56		0.00	0	200
R186 On 05/11/2015 Bond Future	8.45	Put			2,086.86000	2.08686	1,894,500	9.56		0.00	0	6,308
R186 On 05/11/2015 Bond Future	8.50	Call			1,543.64000	1.54364	1,685,920	9.58		0.00	0	650
R186 On 05/11/2015 Bond Future	8.22	Put			3,261.67000	3.26167	3,019,640	9.48		0.00	0	1,090

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	8.24	Call			770.67000	0.77067	855,560	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,147.29000	3.14729	2,909,200	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			793.89000	0.79389	880,790	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,090.86000	3.09086	2,854,780	9.49	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.26	Call			817.77000	0.81777	906,680	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Put			6,498.21000	6.49821	6,193,510	9.32	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			201.99000	0.20199	229,740	9.36	0.00	0	674
R186	On	05/11/2015	Bond Future	7.86	Put			5,661.23000	5.66123	5,366,000	9.36	0.00	0	0
R186	On	05/11/2015	Bond Future	8.00	Call			347.97000	0.34797	392,260	9.41	0.00	0	200
R186	On	05/11/2015	Bond Future	8.00	Put			4,658.72000	4.65872	4,380,030	9.41	0.00	0	0
R186	On	05/11/2015	Bond Future	8.22	Call			725.53000	0.72553	806,480	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			115.13000	0.11513	132,000	9.31	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,654.42000	6.65442	6,348,310	9.31	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			125.94000	0.12594	144,220	9.32	0.00	0	1,200
R186	On	04/02/2016	Bond Future	7.50	Put			9,150.00000	9.15000	8,854,030	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			328.51000	0.32851	360,260	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			9,074.03000	9.07403	8,778,720	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,291.63000	3.29163	3,473,480	9.53	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,205.47000	2.20547	2,060,260	9.53	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			312.72000	0.31272	343,160	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			9,226.20000	9.22620	8,929,580	9.21	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			320.54000	0.32054	351,630	9.21	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,423.90000	2.42390	2,553,840	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,820.25000	4.82025	4,618,710	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Call			2,454.01000	2.45401	2,585,060	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,773.91000	4.77391	4,573,480	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			768.37000	0.76837	822,890	9.09	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,345.34000	9.34534	9,068,380	9.09	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,394.03000	2.39403	2,522,850	9.28	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,866.89000	4.86689	4,664,230	9.28	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,372.75000	3.37275	3,523,710	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,836.42000	4.83642	4,650,900	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,307.54000	3.30754	3,456,570	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,919.51000	4.91951	4,732,060	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,340.05000	3.34005	3,490,040	9.45	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,877.84000	4.87784	4,691,350	9.45	0.00	0	0
Total R186 Option												0.00	0	60,530
Total For R186												26,250,898.38	222	98,367
R197	On	05/11/2015	Bond Future			292.81927	292.81927	292.81558	292.81558			0.00	0	927
R197	On	04/02/2016	Bond Future			291.40458	291.40458	291.40401	291.40401			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	927
R197	On	05/11/2015	Bond Future	294.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			2,174.42000	2.17442	2,170,730		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			2,184.42000	2.18442	2,180,730		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			2,194.42000	2.19442	2,190,730		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			5,585.99000	5.58599	5,585,420		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.00	Put			5,595.99000	5.59599	5,595,420		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	297.01	Put			5,605.99000	5.60599	5,605,420		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	927
R202	On	05/11/2015	Bond Future			238.49499	238.49499	238.49104	238.49104			0.00	0	53,286
R202	On	04/02/2016	Bond Future			239.14491	239.14491	239.14360	239.14360			0.00	0	0
Total R202 Future												0.00	0	53,286
R202	On	05/11/2015	Bond Future	245.99	Put			7,498.96000	7.49896	7,495,010		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.00	Put			7,508.96000	7.50896	7,505,010		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	246.01	Put			7,518.96000	7.51896	7,515,010		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			846.40000	0.84640	845,090		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			856.40000	0.85640	855,090		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			866.40000	0.86640	865,090		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	53,286
R2023	On	05/11/2015	Bond Future			8.38426	98.08836	8.42620	97.86779		7.56	31,878,717.00	325	14,033
R2023	On	04/02/2016	Bond Future			8.46185	99.73720	8.50559	99.51407		6.89	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.51845	97.58123	8.56406	97.35523		7.19	0.00	0	0
Total R2023 Future												31,878,717.00	325	15,083
R2023	On	05/11/2015	Bond Future	7.99	Put			2,636.37000	2.63637	2,455,540	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			322.15000	0.32215	363,040	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,593.40000	2.59340	2,413,720	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2015	Bond Future	8.01	Call			333.56000	0.33356	375,630	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,550.75000	2.55075	2,372,250	7.42	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			311.03000	0.31103	350,770	7.42	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			3,320.30000	3.32030	3,155,740	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			715.67000	0.71567	775,160	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			3,282.19000	3.28219	3,118,550	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			686.78000	0.68678	744,450	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,358.66000	3.35866	3,193,200	6.75	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			701.12000	0.70112	759,690	6.75	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,514.16000	1.51416	1,601,020	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			3,134.40000	3.13440	2,995,260	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,534.09000	1.53409	1,621,740	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			3,103.83000	3.10383	2,965,480	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,554.19000	1.55419	1,642,630	7.12	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			3,073.46000	3.07346	2,935,900	7.12	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												31,878,717.00	325	15,083
R203	On	05/11/2015	Bond Future			7.40018	102.69501	7.47184	102.57223		2.09	0.00	0	15,930
R203	On	04/02/2016	Bond Future			7.50495	104.42130	7.58794	104.29767		1.27	0.00	0	0
R203	On	05/05/2016	Bond Future			7.56029	102.10759	7.65861	101.98296		1.56	0.00	0	0
Total R203 Future												0.00	0	15,930
R203	On	05/11/2015	Bond Future	5.99	Call			0.09000	0.00009	0,150	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,579.14000	2.57914	2,456,420	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.10000	0.00010	0,160	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,561.46000	2.56146	2,438,740	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.11000	0.00011	0,170	1.98	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,543.78000	2.54378	2,421,060	1.98	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Call			127.90000	0.12790	162,470	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			647.57000	0.64757	558,510	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			132.05000	0.13205	167,410	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			636.73000	0.63673	548,460	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			136.08000	0.13608	172,210	1.24	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			625.78000	0.62578	538,280	1.24	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			274.79000	0.27479	318,050	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			806.92000	0.80692	725,550	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			279.35000	0.27935	323,090	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			798.72000	0.79872	717,830	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			283.96000	0.28396	328,180	1.52	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			790.58000	0.79058	710,170	1.52	0.00	0	0
Total R203 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 R203									0.00	0	15,930
R2030 On 05/11/2015 Bond Future			8.90491	94.97715	8.94637	94.66406			0.00	0	9,973
R2030 On 04/02/2016 Bond Future			8.96803	92.56713	9.01070	92.24991			0.00	0	400
Total R2030 Future									0.00	0	10,373
R2030 On 05/11/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/11/2015 Bond Future	8.50	Put			3,450.79000	3.45079	3,137,700		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			3,371.52000	3.37152	3,058,430		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			3,530.15000	3.53015	3,217,060		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			2,038.73000	2.03873	1,721,510		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			1,962.29000	1.96229	1,645,070		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			1,885.95000	1.88595	1,568,730		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	10,373
R2032 On 05/11/2015 Bond Future			8.98463	94.66866	9.03118	94.29249			0.00	0	1,579
R2032 On 04/02/2016 Bond Future			9.04694	96.26022	9.09481	95.87883			0.00	0	0
R2032 On 05/05/2016 Bond Future			9.10029	93.81416	9.14951	93.42715			0.00	0	0
Total R2032 Future									0.00	0	1,579
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			8,970.55000	8.97055	8,594,380		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			8,878.57000	8.87857	8,502,400		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			8,786.71000	8.78671	8,410,540		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			3,298.50000	3.29850	2,917,110		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			3,214.98000	3.21498	2,833,590		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 04/02/2016 Bond Future	8.71	Put			3,131.56000	3.13156	2,750,170		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	8.99	Put			1,262.81000	1.26281	875,800		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.00	Put			1,182.91000	1.18291	795,900		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/05/2016 Bond Future	9.01	Put			1,103.11000	1.10311	716,100		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 05/11/2015 Bond Future			9.08214	96.89610	9.11332	96.61798			26,161,947.00	270	49,930
R2037 On 04/02/2016 Bond Future			9.14112	94.26788	9.17309	93.98630			0.00	0	370
R2037 On 05/05/2016 Bond Future			9.19286	95.94464	9.22564	95.65912			0.00	0	0
Total R2037 Future									26,161,947.00	270	50,300
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			10,890.03000	10.89003	10,611,910		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			10,784.65000	10.78465	10,506,530		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			10,679.44000	10.67944	10,401,320		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			3,743.01000	3.74301	3,461,430		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			3,930.12000	3.93012	3,648,540		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			3,836.50000	3.83650	3,554,920		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			1,993.40000	1.99340	1,707,880		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			1,903.65000	1.90365	1,618,130		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			2,083.28000	2.08328	1,797,760		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									26,161,947.00	270	50,300
R204 On 05/11/2015 Bond Future			7.77775	103.69451	7.83148	103.54798		3.44	0.00	0	23,871
R204 On 04/02/2016 Bond Future			7.87164	101.40104	7.93019	101.25324		2.80	0.00	0	0
R204 On 05/05/2016 Bond Future			7.94153	103.20379	8.00581	103.05457		3.02	0.00	0	0
Total R204 Future									0.00	0	23,871
R204 On 05/11/2015 Bond Future	6.24	Call			0.11000	0.00011	0,150	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.24	Put			4,454.38000	4.45438	4,307,890	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Call			0.12000	0.00012	0,160	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.25	Put			4,425.65000	4.42565	4,279,160	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Call			0.13000	0.00013	0,170	3.27	0.00	0	0
R204 On 05/11/2015 Bond Future	6.26	Put			4,396.92000	4.39692	4,250,430	3.27	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Call			273.45000	0.27345	312,330	2.73	0.00	0	0
R204 On 04/02/2016 Bond Future	7.49	Put			1,391.32000	1.39132	1,282,400	2.73	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Call			280.29000	0.28029	319,890	2.73	0.00	0	0
R204 On 04/02/2016 Bond Future	7.50	Put			1,372.60000	1.37260	1,264,400	2.73	0.00	0	0

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	04/02/2016	Bond Future	7.51	Call			287.27000	0.28727	327,600	2.73	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,354.02000	1.35402	1,246,550	2.73	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			704.94000	0.70494	765,150	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,323.82000	1.32382	1,234,810	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			714.57000	0.71457	775,330	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,310.08000	1.31008	1,221,620	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			724.60000	0.72460	785,910	2.98	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,296.75000	1.29675	1,208,840	2.98	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	23,871
R2044	On	05/11/2015	Bond Future			9.12019	98.66971	9.15132	98.36664			26,542,151.99	269	17,486
R2044	On	04/02/2016	Bond Future			9.17604	95.94617	9.20795	95.63912			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.22501	97.65274	9.25769	97.34142			0.00	0	0
Total R2044 Future												26,542,151.99	269	17,486
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			9,592.38000	9.59238	9,289,310		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			9,478.49000	9.47849	9,175,420		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			9,364.82000	9.36482	9,061,750		0.00	0	0
R2044	On	04/02/2016	Bond Future	8.99	Put			2,131.16000	2.13116	1,824,110		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			2,031.61000	2.03161	1,724,560		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			1,932.24000	1.93224	1,625,190		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			2,602.09000	2.60209	2,290,770		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			2,502.72000	2.50272	2,191,400		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			2,403.53000	2.40353	2,092,210		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												26,542,151.99	269	17,486
R2048	On	05/11/2015	Bond Future			9.10080	98.05585	9.13194	97.74415			26,475,079.50	270	48,592
R2048	On	04/02/2016	Bond Future			9.15798	99.70413	9.18990	99.38841			0.00	0	3,750
R2048	On	05/05/2016	Bond Future			9.20277	97.04072	9.23545	96.72046			0.00	0	0
Total R2048 Future												26,475,079.50	270	52,342
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			12,459.27000	12.45927	12,147,570		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12,706.44000	12.70644	12,394,740		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			12,582.73000	12.58273	12,271,030		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			2,007.96000	2.00796	1,692,240		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			1,905.75000	1.90575	1,590,030		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			1,803.73000	1.80373	1,488,010		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			2,452.63000	2.45263	2,132,370		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			2,350.54000	2.35054	2,030,280		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			2,248.64000	2.24864	1,928,380		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									26,475,079.50	270	52,342
R207 On 05/11/2015 Bond Future			8.05240	99.50783	8.10023	99.34384		4.60	0.00	0	44,623
R207 On 04/02/2016 Bond Future			8.14206	97.53896	8.19308	97.37339		4.12	0.00	0	0
R207 On 05/05/2016 Bond Future			8.21738	99.27330	8.27201	99.10598		4.25	0.00	0	0
R207 On 04/08/2016 Bond Future			8.29511	97.43856	8.35406	97.26908		4.12	0.00	0	0
Total R207 Future									0.00	0	44,623
R207 On 05/11/2015 Bond Future	7.43	Call			66.84000	0.06684	79,510	4.49	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			2,395.84000	2.39584	2,244,520	4.49	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			91.51000	0.09151	108,080	4.50	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			2,174.11000	2.17411	2,026,690	4.50	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			235.12000	0.23512	271,050	4.55	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			1,478.54000	1.47854	1,350,480	4.55	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			243.53000	0.24353	280,460	4.55	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			1,452.17000	1.45217	1,325,110	4.55	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			252.15000	0.25215	290,100	4.55	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			1,426.03000	1.42603	1,299,990	4.55	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			227.73000	0.22773	256,050	3.98	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			2,540.01000	2.54001	2,402,760	3.98	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			233.77000	0.23377	262,680	3.98	0.00	0	19
R207 On 04/02/2016 Bond Future	7.50	Put			2,512.69000	2.51269	2,376,030	3.98	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			239.93000	0.23993	269,440	3.98	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			2,485.51000	2.48551	2,349,450	3.98	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			122.56000	0.12256	139,760	3.93	0.00	0	43

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	04/02/2016	Bond Future	7.27	Put			3,172.14000	3.17214	3,023,770	3.93	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			789.31000	0.78931	848,050	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			2,059.97000	2.05997	1,951,390	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			496.20000	0.49620	538,260	4.11	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,704.89000	2.70489	2,579,630	4.11	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			766.87000	0.76687	824,440	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			2,099.73000	2.09973	1,989,980	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			778.03000	0.77803	836,190	4.17	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			2,079.78000	2.07978	1,970,620	4.17	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,053.59000	1.05359	1,121,140	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			2,047.89000	2.04789	1,945,960	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,029.76000	1.02976	1,096,290	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			2,082.24000	2.08224	1,979,290	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,041.63000	1.04163	1,108,670	4.07	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			2,065.02000	2.06502	1,962,580	4.07	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	44,800
R208	On	05/11/2015	Bond Future			8.18153	94.60615	8.22376	94.43206		5.92	0.00	0	40,314
R208	On	04/02/2016	Bond Future			8.26076	96.19658	8.30518	96.02072		5.28	0.00	0	0
R208	On	05/05/2016	Bond Future			8.32436	94.50513	8.37121	94.32724		5.55	0.00	0	0
Total R208 Future												0.00	0	40,314
R208	On	05/11/2015	Bond Future	7.75	Put			2,167.52000	2.16752	2,020,220	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			199.24000	0.19924	226,890	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			2,132.73000	2.13273	1,986,290	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			1,474.86000	1.47486	1,590,910	6.01	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			426.91000	0.42691	368,870	6.01	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			184.60000	0.18460	210,550	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			2,202.55000	2.20255	2,054,410	5.79	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			191.81000	0.19181	218,600	5.79	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			431.32000	0.43132	471,920	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,658.31000	2.65831	2,523,050	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			441.20000	0.44120	482,520	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,627.52000	2.62752	2,492,980	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			421.59000	0.42159	461,490	5.11	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,689.28000	2.68928	2,553,320	5.11	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,066.04000	1.06604	1,131,450	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,448.20000	2.44820	2,335,720	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,037.19000	1.03719	1,101,350	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,496.60000	2.49660	2,382,870	5.49	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,051.55000	1.05155	1,116,330	5.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2016	Bond Future	8.00	Put			2,472.33000	2.47233	2,359,220	5.49	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,514
R209	On	05/11/2015	Bond Future			9.01487	75.09935	9.04600	74.86925		15.20	0.00	0	24,850
R209	On	04/02/2016	Bond Future			9.06950	76.36188	9.10137	76.12883		14.83	0.00	0	400
R209	On	05/05/2016	Bond Future			9.11606	74.56996	9.14869	74.33363		15.17	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			44.87000	0.04487	49,020	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,496.55000	8.49655	8,270,600	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			47.10000	0.04710	51,450	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,412.11000	8.41211	8,186,360	14.69	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			49.53000	0.04953	54,100	14.70	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,583.50000	4.58350	4,384,050	14.95	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			1,552.44000	1.55244	1,648,720	15.20	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			1,892.83000	1.89283	1,759,010	15.20	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			8,328.01000	8.32801	8,102,480	14.70	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,171.90000	2.17190	2,293,350	15.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,338.46000	1.33846	1,229,810	15.37	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Call			2,567.33000	2.56733	2,702,500	15.47	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,086.00000	1.08600	991,070	15.47	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			384.99000	0.38499	415,640	14.95	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			1,724.40000	1.72440	1,804,170	14.60	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,279.89000	4.27989	4,126,610	14.60	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			4,539.55000	4.53955	4,690,370	15.11	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,579.34000	1.57934	1,497,110	15.11	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,670.60000	1.67060	1,748,510	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,379.94000	4.37994	4,224,800	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Call			1,697.37000	1.69737	1,776,210	14.59	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,329.73000	4.32973	4,175,520	14.59	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,080.27000	3.08027	3,186,340	15.05	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,166.61000	4.16661	4,036,350	15.05	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,113.19000	3.11319	3,220,030	15.06	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,125.71000	4.12571	3,996,220	15.06	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,047.54000	3.04754	3,152,850	15.05	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,207.81000	4.20781	4,076,790	15.05	0.00	0	0
Total R209 Option												0.00	0	4,500
Total For R209												0.00	0	29,750
R210	On	05/11/2015	Bond Future			178.64500	178.64500	178.64253	178.64253			0.00	0	2,298
R210	On	04/02/2016	Bond Future			181.66271	181.66271	181.66233	181.66233			0.00	0	0
Total R210 Future												0.00	0	2,298

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/11/2015	Bond Future	181.99	Put			3,347.47000	3.34747	3,345,000		0.00	0	0
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			3,357.47000	3.35747	3,355,000		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			3,367.47000	3.36747	3,365,000		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	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			3,327.67000	3.32767	3,327,290		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			3,337.67000	3.33767	3,337,290		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			3,347.67000	3.34767	3,347,290		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,298
R211	On	05/11/2015	Bond Future			135.88929	135.88929	135.94516	135.94516			0.00	0	0
R211	On	04/02/2016	Bond Future			136.48662	136.48662	136.54504	136.54504			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	134.99	Call			955.16000	0.95516	899,290		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			945.16000	0.94516	889,290		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			935.16000	0.93516	879,290		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			2,444.96000	2.44496	2,503,380		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			2,454.96000	2.45496	2,513,380		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			2,464.96000	2.46496	2,523,380		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/11/2015	Bond Future			141.03426	141.03426	141.03266	141.03266			0.00	0	928
R212	On	04/02/2016	Bond Future			141.55272	141.55272	141.55280	141.55280			0.00	0	0
Total R212 Future												0.00	0	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			4,957.34000	4.95734	4,955,740		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			4,967.34000	4.96734	4,965,740		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			4,977.34000	4.97734	4,975,740		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,437.20000	4.43720	4,437,280		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			4,447.20000	4.44720	4,447,280		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			4,457.20000	4.45720	4,457,280		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	928
R213	On	05/11/2015	Bond Future			8.93510	85.38107	8.97654	85.07926		13.07	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.99899	86.81635	9.04160	86.51045		12.60	0.00	0	450
R213	On	05/05/2016	Bond Future			9.04861	84.81087	9.09237	84.50054		12.98	0.00	0	0
Total R213 Future												0.00	0	21,876
R213	On	05/11/2015	Bond Future	7.74	Call			17.38000	0.01738	20,080	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,725.15000	9.72515	9,426,040	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			18.34000	0.01834	21,180	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,641.44000	9.64144	9,342,470	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			19.35000	0.01935	22,330	12.64	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,557.89000	9.55789	9,259,060	12.64	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			1,749.92000	1.74992	1,862,080	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,949.63000	3.94963	3,755,890	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			1,777.51000	1.77751	1,890,930	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,902.98000	3.90298	3,710,500	12.39	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			1,805.59000	1.80559	1,920,270	12.40	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,856.91000	3.85691	3,665,690	12.40	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,395.72000	2.39572	2,516,700	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,941.55000	4.94155	4,752,200	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,423.96000	2.42396	2,545,930	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Put			4,896.04000	4.89604	4,707,680	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,452.39000	2.45239	2,575,360	12.87	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,850.81000	4.85081	4,663,450	12.87	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,876
R214	On	05/11/2015	Bond Future			9.05507	76.04188	9.08618	75.79947		15.88	0.00	0	11,693
R214	On	04/02/2016	Bond Future			9.11091	77.32017	9.14278	77.07455		15.54	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.15445	75.39944	9.18705	75.15033		15.88	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			42.38000	0.04238	46,270	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			9,235.00000	9.23500	8,996,480	15.37	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			38.24000	0.03824	41,760	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,418.65000	9.41865	9,179,760	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2015	Bond Future	8.00	Call			40.22000	0.04022	43,920	15.36	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			9,326.65000	9.32665	9,087,940	15.36	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			372.31000	0.37231	395,230	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			10,171.85000	10.17185	9,949,150	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			381.18000	0.38118	404,580	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			10,086.97000	10.08697	9,864,750	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			390.22000	0.39022	414,110	15.04	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			10,002.43000	10.00243	9,780,700	15.04	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,102.79000	3.10279	3,210,990	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,629.69000	4.62969	4,488,780	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,136.54000	3.13654	3,245,540	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,584.72000	4.58472	4,444,610	15.76	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,170.48000	3.17048	3,280,290	15.77	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,540.08000	4.54008	4,400,780	15.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												137,308,793.87	1,356	524,591
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0

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 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
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

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 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			492.95400	492.95400	491.72400	491.72400				0.00	0	446
GOVI On 04/02/2016 GOVI			501.23700	501.23700	499.99200	499.99200				0.00	0	26
GOVI On 05/05/2016 GOVI			510.13900	510.13900	508.87700	508.87700				0.00	0	0
Total GOVI Future										0.00	0	472
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			382,660.00000	38.26600	370,360,000			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			382,760.00000	38.27600	370,460,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			382,860.00000	38.28600	370,560,000			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			119,980.00000	11.99800	107,530,000			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			120,080.00000	12.00800	107,630,000			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			120,180.00000	12.01800	107,730,000			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			91,130.00000	9.11300	78,510,000			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			91,230.00000	9.12300	78,610,000			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			91,330.00000	9.13300	78,710,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	472
Total for GOVI										0.00	0	472
AL37 On 05/11/2015 Index Future			462.52600	462.52600	461.77200	461.77200				0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	04/02/2016	Index Future			470.29800	470.29800	469.53700	469.53700			0.00	0	0
Total AL37 Future												0.00	0	3
Total For AL37												0.00	0	3
AL7T	On	05/11/2015	Index Future			542.96400	542.96400	541.54900	541.54900			0.00	0	1
AL7T	On	04/02/2016	Index Future			552.08800	552.08800	550.65500	550.65500			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	05/11/2015	Index Future			496.18300	496.18300	494.88100	494.88100			0.00	0	456
ALBI	On	04/02/2016	Index Future			504.52000	504.52000	503.20200	503.20200			0.00	0	146
ALBI	On	05/05/2016	Index Future			513.48000	513.48000	512.14400	512.14400			0.00	0	0
Total ALBI Future												0.00	0	602
Total For ALBI												0.00	0	602
IGOV	On	05/11/2015	Index Future			230.97300	230.97300	230.97600	230.97600			0.00	0	969
IGOV	On	04/02/2016	Index Future			234.87300	234.87300	234.87800	234.87800			0.00	0	82
IGOV	On	05/05/2016	Index Future			239.06200	239.06200	239.07000	239.07000			0.00	0	0
Total IGOV Future												0.00	0	1,051
Total For IGOV												0.00	0	1,051
ILBI	On	05/11/2015	Index Future			626.25100	626.25100	626.25900	626.25900			0.00	0	0
ILBI	On	04/02/2016	Index Future			636.95200	636.95200	636.96200	636.96200			0.00	0	160
Total ILBI Future												0.00	0	160
Total For ILBI												0.00	0	160
Total for Index												0.00	0	1,817
JIBAR F	On	16/09/2015	Jibar Future			6.31000	93.69000	6.34000	93.66000			0.00	0	0
JIBAR F	On	21/10/2015	Jibar Future			6.44000	93.56000	6.47000	93.53000			0.00	0	0
JIBAR F	On	18/11/2015	Jibar Future			6.47000	93.53000	6.54000	93.46000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.62000	93.38000	6.64000	93.36000			0.00	0	0
JIBAR F	On	20/01/2016	Jibar Future			6.66000	93.34000	6.71000	93.29000			0.00	0	0
JIBAR F	On	17/02/2016	Jibar Future			6.78000	93.22000	6.82000	93.18000			0.00	0	2,000
JIBAR F	On	16/03/2016	Jibar Future			6.81000	93.19000	6.88000	93.12000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.12000	92.88000	7.18000	92.82000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.35000	92.65000	7.40000	92.60000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.58000	92.42000	7.62000	92.38000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.72000	92.28000	7.77000	92.23000			0.00	0	0
JIBAR F	On	21/06/2017	Jibar Future			7.86000	92.14000	7.91000	92.09000			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			101.50515	101.50515	101.94369	101.94369			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			99.97169	99.97169	100.02039	100.02039			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			100.20276	100.20276	100.30956	100.30956			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			100.02667	100.02667	100.33964	100.33964			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 :									137,308,793.87	1,356	528,880
AA02 On 28/03/2016 Spot Bond				101.47810		101.45999			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				99.89312		99.87325			0.00	0	164,500,000
Total AA04 SPOT									0.00	0	164,500,000
Total For AA04									0.00	0	164,500,000
AA05 On 22/03/2019 Spot Bond			9.38000	99.57887	9.43000	99.40773		9,380,000,000,000.00	1,000,000,000	500,000,000	
Total AA05 SPOT								9,380,000,000,000.00	1,000,000,000	500,000,000	
Total For AA05								9,380,000,000,000.00	1,000,000,000	500,000,000	
AA06 On 15/04/2021 Spot Bond				101.35629		101.33516		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			9.93000	102.18108	9.97000	101.98793		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	111.62300	10.00000	111.59400		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				100.57883		100.55591		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				99.42602		99.40307		0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB011 SPOT									0.00	0	100,000,000
Total For AB011									0.00	0	100,000,000
AB013 On 21/11/2018 Spot Bond			9.77000	98.73870	9.82000	98.58264			0.00	0	810,000,000
Total AB013 SPOT									0.00	0	810,000,000
Total For AB013									0.00	0	810,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.12618	100.00000	10.10164			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	103.53235	10.84000	103.50266			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	10.49715	100.00000	10.47637			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	100.39669	11.37000	100.36619			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	11.84759	100.00000	11.81019			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	88.74376	11.81000	88.68783			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	10.59000	100.00000	10.54292			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				101.44254		101.41994			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			8.93000	105.83467	8.99500	105.71168			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	112.77100	10.00000	112.74100			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			2.84000	270.09746	2.84000	270.03742			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN0 On 17/03/2016 Spot Bond				100.27283		100.25499				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.74856		100.72912				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.02048		99.99993				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.02090		99.99981				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				99.86415		99.84508				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				101.22465		101.20467				0.00	0	400,000,000
Total ABFN11 SPOT										0.00	0	400,000,000
Total For ABFN11										0.00	0	400,000,000
ABFN1 On 09/04/2019 Spot Bond				100.94742		100.92734				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				100.75312		100.73159				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				100.77190		100.74982				0.00	0	350,000,000
Total ABFN14 SPOT										0.00	0	350,000,000
Total For ABFN14										0.00	0	350,000,000
ABN05 On 18/04/2021 Spot Bond			2.17000	178.02012	2.17000	177.98374				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	179.93936	2.17000	179.90259				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	192.30884	1.82000	192.27137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.32625	82.77062	8.39125	82.63506			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			8.32625	82.77062	8.39125	82.63506		39,569,233,371,875.00	4,752,347,500	4,752,347,500	
Total ABN34 SPOT								19,569,233,371,875.00	4,752,347,500	4,752,347,500	
Total For ABN34								19,569,233,371,875.00	4,752,347,500	4,752,347,500	
ABN39 On 21/09/2016 Spot Bond				99.93753		99.91663		0.00	400,000,000	100,000,000	
Total ABN39 SPOT								0.00	400,000,000	100,000,000	
Total For ABN39								0.00	400,000,000	100,000,000	
ABN40 On 29/09/2015 Spot Bond				100.65000		100.60000		0.00	0	0	
Total ABN40 SPOT								0.00	0	0	
Total For ABN40								0.00	0	0	
ABN42 On 16/11/2015 Spot Bond				99.86000		99.81000		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				99.38000		99.33000		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				97.98000		97.92000		0.00	0	0	
Total ABN45 SPOT								0.00	0	0	
Total For ABN45								0.00	0	0	
ABN46 On 23/03/2016 Spot Bond				98.28000		98.22000		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				101.47967		101.45887		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				101.35956		101.33851		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				96.91000		96.86000		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				96.21000		96.16000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				95.93000		95.87000				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				95.66000		95.61000				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				99.79472		101.60049				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.12000	99.94151	7.12000	99.96100				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				101.39441		101.37233				0.00	400,000,000	100,000,000
Total ABN58 SPOT										0.00	400,000,000	100,000,000
Total For ABN58										0.00	400,000,000	100,000,000
ABN59 On 20/07/2016 Spot Bond				93.92000		93.86000				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				93.70000		93.65000				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			2.69000	112.05699	2.69000	112.03257				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.55000	165.60439	2.55000	165.56886				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			2.49000	217.43752	2.49000	217.39122				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				90.16000		90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				92.36000		92.31000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.94500	89.01567	9.98500	88.80025				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				101.95000		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				104.71000		104.68000				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				52.58000		53.56000				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				102.79247		102.79247				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				100.12000		100.09000				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				108.29000		108.11000				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	108.42280	9.63000	108.39495				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				103.79000		103.76000				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			9.86500	106.78132	9.90500	106.47733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.30500	92.29158	9.34500	92.11034				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				104.91000		105.31000				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				121.25000		122.46000				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			9.96000	106.12780	10.00000	105.82613				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				94.06000		94.01000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.15557		100.13279				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				101.10194		101.07916				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			8.58000	102.89401	8.64500	102.72427				0.00	0	1,420,000,000

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 ABS10 SPOT									0.00	0	1,420,000,000
Total For ABS10									0.00	0	1,420,000,000
ABS11 On 09/04/2021 Spot Bond			9.78000	102.68881	9.82000	102.49524			9,780,000,000,000.00	1,000,000,000	500,000,000
Total ABS11 SPOT									9,780,000,000,000.00	1,000,000,000	500,000,000
Total For ABS11									9,780,000,000,000.00	1,000,000,000	500,000,000
ABS12 On 14/05/2020 Spot Bond			9.57500	102.01128	9.62000	101.82065			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			10.01000	101.71401	10.05000	101.49806			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			9.48500	97.63384	9.53000	97.44654			79,484,300,000,000.00	8,380,000,000	5,230,000,000
Total ABS6 SPOT									'9,484,300,000,000.00	8,380,000,000	5,230,000,000
Total For ABS6									'9,484,300,000,000.00	8,380,000,000	5,230,000,000
ABS7 On 11/09/2026 Spot Bond			10.73000	87.88641	10.50000	89.21248			76,612,200,000,000.00	7,140,000,000	4,020,000,000
Total ABS7 SPOT									'6,612,200,000,000.00	7,140,000,000	4,020,000,000
Total For ABS7									'6,612,200,000,000.00	7,140,000,000	4,020,000,000
ABS9 On 17/03/2016 Spot Bond			7.69500	100.83718	7.74000	100.79492			0.00	0	43,000,000
Total ABS9 SPOT									0.00	0	43,000,000
Total For ABS9									0.00	0	43,000,000
ABS12 On 07/12/2023 Spot Bond			2.24000	281.20426	2.24000	281.14628			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.57000	133.65304	1.54000	133.68169			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.24000	135.71383	2.24000	135.68589			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.01033	100.00000	0.01030			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			9.09000	99.92534	9.09000	99.95022			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	10.68546	100.00000	10.65957			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	63.69029	100.00000	63.53600				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				75.52665		75.54721				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	63.69029	100.00000	63.53600				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				99.96025		99.94038				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				99.93142		99.90846				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				99.92475		99.89957				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				99.93440		99.91242				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				99.93239		99.90974				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				99.93150		99.90856				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				101.18342		101.15940				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				101.18342		101.15940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				101.18984		101.16568				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				101.18984		101.16568				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				101.17701		101.15311				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				98.26466		98.24600				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	112.77100	10.00000	112.74100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				99.78747		99.76590				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				99.93363		99.91138				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				99.93136		99.90844				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				99.93049		99.90731				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				99.93212		99.90948				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				99.93603		99.91459				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			9.78500	100.68738	9.83000	100.50521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				92.61827		92.59821				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				210.90091		212.81491				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				211.01466		212.92906				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				99.93431		99.91233				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				100.84312		100.82007				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				100.36551		100.34248				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				100.84345		100.82043				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				101.77375		101.74998				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				101.49514		101.47196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100				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				100.77008		100.74871				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.76737		100.74773				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				99.93409		99.91203				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				100.69211		100.67156				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				99.93576		99.91419				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				99.93855		99.91792				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	99.94580	10.23000	99.91870				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				99.93988		99.91973				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				113.90465		113.69741				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			9.84500	102.24198	9.89500	102.06136				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				99.93592		99.91443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	120.97873	1.75000	120.95538				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				99.93217		99.90958				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				99.93012		99.90685				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				99.93422		99.91232				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				99.90041		99.87773				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				101.12125		101.10125				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				99.93496		99.91330				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				100.67792		100.65598				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				99.93053		99.90739				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				99.93726		99.91623				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				99.93366		99.91149				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				99.93260		99.91008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				99.94569		99.92748				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.10442		100.08603				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				99.93245		99.90985				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				99.93245		99.90985				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				99.92355		99.89810				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				99.93176		99.90904				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				99.92872		99.90482				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.25436		101.23134				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				99.92355		99.89810				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				99.71881		99.69908				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				99.93109		99.90804				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				99.92684		99.90247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				150.62453		151.99179				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				151.69650		153.07330				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				99.94001		99.91451				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				99.93644		99.91526				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.58710		100.56684				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				99.93487		99.91319				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				98.09065		98.06979				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				99.93217		99.90958				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				99.93578		99.91440				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				99.93586		99.91451				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				99.93506		99.91332				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.88713		100.86383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				101.22825		101.20477				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				101.20829		101.18517				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.16491		100.14041				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				101.15564		101.13216				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				101.12315		101.10039				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.53981		100.51513				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	84.01586	100.00000	83.64737				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	35.32681	100.00000	35.24123				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	13.29244	100.00000	13.26024				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	1.74130	100.00000	1.73708				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AGN00 On 12/10/2015 Spot Bond				100.44616		100.42819				0.00	0	0
Total AGN001 SPOT										0.00	0	0
Total For AGN001										0.00	0	0
AHF1A On 21/11/2015 Spot Bond				100.57735		100.55654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.63325						0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	86.60242	100.00000	86.40101				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.67043						0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	86.62368	100.00000	86.42224				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				101.25594		101.23468				0.00	0	200,000,000
Total AHF2A1 SPOT										0.00	0	200,000,000
Total For AHF2A1										0.00	0	200,000,000
AHF2B On 18/10/2015 Spot Bond				101.37840		101.35508				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.54156		101.51548				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				101.21199		101.19092				0.00	0	200,000,000
Total AHF3A1 SPOT										0.00	0	200,000,000
Total For AHF3A1										0.00	0	200,000,000
AHF3A On 18/04/2016 Spot Bond			8.26500	101.79315	8.33000	101.73451				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				101.55383		101.52692				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				101.80418		101.77295				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	39.11288	100.00000	38.97576				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	10.06378	100.00000	10.02850				0.00	0	0
Total AHL1AU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHL1AU									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.41500	97.63237	9.46500	97.46403			4,036,210,500,000.00	428,700,000	3,328,700,000
Total AIR01 SPOT									4,036,210,500,000.00	428,700,000	3,328,700,000
Total For AIR01									4,036,210,500,000.00	428,700,000	3,328,700,000
AIR02 On 30/04/2023 Spot Bond			9.96000	113.50546	10.00000	113.25307			0.00	0	584,700,000
Total AIR02 SPOT									0.00	0	584,700,000
Total For AIR02									0.00	0	584,700,000
AIR03 On 09/03/2016 Spot Bond			7.71500	101.71074	7.76000	101.66897			8,011,256,000,000.00	1,038,400,000	1,038,400,000
Total AIR03 SPOT									8,011,256,000,000.00	1,038,400,000	1,038,400,000
Total For AIR03									8,011,256,000,000.00	1,038,400,000	1,038,400,000
AIR04 On 29/05/2024 Spot Bond			9.68500	100.27106	9.72500	100.01779			0.00	0	183,100,000
Total AIR04 SPOT									0.00	0	183,100,000
Total For AIR04									0.00	0	183,100,000
AIR04U On 26/10/2029 Spot Bond			100.00000	15.98215	100.00000	15.94678			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			10.29500	100.80345	10.33500	100.48173			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.80000	169.84869	2.80000	169.81109			0.00	0	800,000,000
Total AIRL01 SPOT									0.00	0	800,000,000
Total For AIRL01									0.00	0	800,000,000
ANG01 On 09/12/2016 Spot Bond				100.23974		100.21815			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				101.80829		101.78684			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				101.94610		101.92297			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				100.93426		100.91207			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				99.95833		99.93874				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				100.59556		100.56694				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				101.83512		101.81436				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				99.93855		99.91791				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				99.94278		99.91420				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.68478		100.13846				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				94.68000		94.72000				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				100.43403		100.13846				0.00	0	0
Total ASN017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				113.72163		113.66086				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			2.74000	236.54731	2.74000	236.49535				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				98.62869		98.60772				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				113.68724		113.62521				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				100.85261		100.82994				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			2.75500	209.70360	2.75500	209.65744				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				99.93948		99.91932				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				99.86294		99.84315				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				101.36866		101.34747				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				101.36224		101.34067				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				101.32321		101.30000				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				101.21213		101.18897				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				101.14551		101.12275				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				98.58179		98.58032				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.00859		100.00874				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				100.35822		100.33696				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				100.01065		100.03860				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				100.92023		100.89808				0.00	0	0
Total ASN069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.71692		101.70002				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				86.60954		86.93276				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				101.49277		101.47355				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				99.92100		99.89470				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				99.93340		99.91122				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.17458		100.15246				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				99.92765		99.90356				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond				100.38362		100.35782				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	43.16917	100.00000	43.07362				0.00	0	0
Total ASN35U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN35U										0.00	0	0
ASN38I On 20/12/2017 Spot Bond			100.00000	23.27359	100.00000	23.21721				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	23.35641	100.00000	23.29983				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	22.98373	100.00000	22.92805				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	38.97632	100.00000	38.88087				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	45.16497	100.00000	45.05555				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	20.02001	100.00000	19.97098				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	46.14798	100.00000	46.03618				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	66.74465	100.00000	66.58296				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	1.32571	100.00000	1.32042				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.08156		100.00937				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				99.94079		99.92106				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				102.02304		102.00268				0.00	0	0
Total BAW10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.24000	105.99799	9.29000	105.84085				0.00	0	190,000,000
Total BAW11 SPOT										0.00	0	190,000,000
Total For BAW11										0.00	0	190,000,000
BAW13 On 17/04/2017 Spot Bond				101.84331		101.82260				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				101.08898		101.06917				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				100.11071		100.08899				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				100.44781		100.42522				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			10.03000	100.84141	10.07000	100.65695				0.00	0	1,043,000,000
Total BAW19 SPOT										0.00	0	1,043,000,000
Total For BAW19										0.00	0	1,043,000,000
BAW2 On 02/10/2015 Spot Bond			7.71500	105.52274	7.14500	105.52515				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	93.16456	100.00000	92.92929				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			10.13000	95.93879	10.17000	95.73046				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				103.91732		103.89486				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.08000	106.15003	9.14500	106.00443				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			10.94317	103.19353	10.96098	103.15796				0.00	0	0
Total BAYA01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			10.71490	102.53652	10.72611	102.50642				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.69247	102.52655	10.70368	102.49658				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				102.38855		102.35849				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.91469	102.51965	10.91756	102.48920				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			12.00885	102.12229	12.06361	101.98105				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				102.44320		102.41244				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				102.44320		102.41244				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				102.44327		102.41252				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.19317	102.35510	11.21098	102.31914				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.11578	102.60596	11.12520	102.57297				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.71490	102.53652	10.72611	102.50642				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.06000	102.70989	11.06000	102.67919				0.00	0	0
Total BAYA15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.28051	102.32274	10.31383	102.27687				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				103.00266		102.97506				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				102.31285		102.28322				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				102.31285		102.28322				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			12.01007	101.00191	12.05502	100.93062				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.85500	101.19309	11.92000	101.05854				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				99.70845		99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.78000	99.44382	11.84500	99.29831				0.00	0	120,000,000
Total BAYA26 SPOT										0.00	0	120,000,000
Total For BAYA26										0.00	0	120,000,000
BAYA26 On 30/09/2017 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				102.11563		102.08906				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	102.01436	9.28000	101.98894				0.00	0	0
Total BAYA30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				102.27518		102.24556				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.71500	99.02180	11.76500	98.89531				0.00	0	200,000,000
Total BAYA32 SPOT										0.00	0	200,000,000
Total For BAYA32										0.00	0	200,000,000
BAYA32 On 31/03/2018 Spot Bond				102.20986		102.18111				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				102.26429		102.23482				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				102.26429		102.23482				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.90330		99.90330				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				102.18374		102.15531				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				102.27902		102.25037				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				99.99590		99.99590				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				102.27902		102.25037				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				102.18809		102.15961				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				102.20297		102.17529				0.00	0	0
Total BAYA44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				102.27913		102.25047				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 30/09/2015 Spot Bond				101.78797		101.76558				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYA47 On 31/03/2016 Spot Bond				101.88313		101.85862				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYA48 On 31/03/2016 Spot Bond			13.94317	103.84553	13.96098	103.80152				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.27853	103.44904	15.31646	103.36259				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.19730	103.13532	14.23834	103.06512				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				102.97099		102.93222				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.97099		102.93222				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				102.97099		102.93222				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				103.07957		103.03938				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				102.59064		102.55689				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	41.03903	100.00000	40.96117				0.00	0	0
Total BAYC1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	22.69232	100.00000	22.63735				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	20.65256	100.00000	20.60253				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	12.74850	100.00000	12.71761				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	12.74850	100.00000	12.71761				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	15.41354	100.00000	15.37619				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	13.35557	100.00000	13.32321				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				101.15394		101.13404				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				101.43485		101.41484				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				101.24807		101.22805				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	11.05677	100.00000	11.02998				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	11.05677	100.00000	11.02998				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP97U On 23/10/2015 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total BCP97U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159				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	82.57919	100.00000	82.39278				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			2.14000	185.05270	2.14000	185.01511				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			8.48000	157.63086	8.52000	156.83477				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			8.48000	158.04603	8.52000	157.25562				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.86500	97.80009	8.90500	97.48929				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			8.51500	96.70885	8.56500	100.13113				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				101.22621		101.20507				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				102.01156		101.99233				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				101.33052		101.30758				0.00	0	0
Total BG22B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				101.41071		101.38640				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				101.63476		101.60658				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y On 21/07/2016 Spot Bond			100.00000	59.07705	100.00000	58.93393				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.07765		101.05627				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				101.09800		101.07620				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				101.10478		101.08284				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				101.18611		101.16252				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				101.29445		101.26867				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	36.99290	100.00000	36.90329				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	36.99290	100.00000	36.90329				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.01398		100.04081				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				100.01522		100.04162				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			8.58000	100.37306	8.64500	100.26037				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				100.01891		100.04405				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				100.02534		100.04824				0.00	11,920,000,000	5,960,000,000
Total BG42C SPOT										0.00	11,920,000,000	5,960,000,000
Total For BG42C										0.00	11,920,000,000	5,960,000,000
BG42D On 15/03/2017 Spot Bond			100.00000	33.00994	100.00000	32.92910				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	33.00994	100.00000	32.92910				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				101.79971		101.77245				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			11.53500	101.29191	11.58000	101.11740				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				101.16524		101.13841				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			11.42500	96.53874	11.47000	96.36227				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			11.53000	99.84362	11.57000	99.66573				0.00	0	0
Total BGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL05									0.00	0	0
BGL06 On 04/09/2025 Spot Bond				100.40292		100.37575			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			11.98500	99.66320	12.02500	99.44721			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				100.40749		100.38007			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGR01 On 04/02/2016 Spot Bond				104.71575		104.69479			0.00	0	0
Total BGR01 SPOT									0.00	0	0
Total For BGR01									0.00	0	0
BGR01 On 17/12/2015 Spot Bond			100.00000	86.03572	100.00000	85.84704			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				100.42780		100.40663			0.00	40,000,000	20,000,000
Total BID04 SPOT									0.00	40,000,000	20,000,000
Total For BID04									0.00	40,000,000	20,000,000
BID05 On 26/06/2019 Spot Bond				101.30385		101.28373			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			9.19500	100.84542	9.24500	100.66491		40,458,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								10,458,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								10,458,000,000,000.00	4,400,000,000	2,200,000,000	
BIDC46 On 13/10/2015 Spot Bond				101.23360		101.21440			0.00	0	0
Total BIDC46 SPOT									0.00	0	0
Total For BIDC46									0.00	0	0
BIDC48 On 06/11/2015 Spot Bond				99.11663		99.09860			0.00	0	0
Total BIDC48 SPOT									0.00	0	0
Total For BIDC48									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.53177		100.51269			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.61099		100.58906			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.51905		100.50034				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				100.54374		100.52414				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				100.58854		100.56733				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				100.77420		100.74627				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				101.09145		101.05218				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				101.30762		101.28312				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				101.34366		101.31847				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BSR14 On 18/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BSR14 SPOT										0.00	0	0
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	99.97423				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				100.02715		100.00000				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				99.91637		99.88825				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				99.38834		99.36923				0.00	0	0
Total BTC005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC005										0.00	0	0
BTC01 On 24/11/2015 Spot Bond				98.73500		98.71612				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC05 On 07/10/2015 Spot Bond				99.66424		99.64656				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC05 On 14/01/2016 Spot Bond				101.29550		101.27631				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC05 On 21/10/2015 Spot Bond				99.41734		99.39969				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC05 On 19/10/2015 Spot Bond				99.45237		99.43470				0.00	0	0
Total BTC056 SPOT										0.00	0	0
Total For BTC056										0.00	0	0
BTC05 On 19/01/2016 Spot Bond				101.21773		101.19899				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC05 On 14/10/2015 Spot Bond				99.53988		99.52219				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC05 On 23/10/2015 Spot Bond				99.36375		99.34557				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC06 On 25/01/2016 Spot Bond				101.00106		100.98195				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				99.16446		99.14629				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC06 On 30/10/2015 Spot Bond				99.02259		99.00920				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC06 On 25/11/2015 Spot Bond				98.75526		98.73695				0.00	0	0
Total BTC063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				100.65358		100.63473				0.00	0	0
Total BTC064 SPOT										0.00	0	0
Total For BTC064										0.00	0	0
BTC064 On 28/09/2015 Spot Bond				99.82244		99.80468				0.00	0	0
Total BTC065 SPOT										0.00	0	0
Total For BTC065										0.00	0	0
BTC065 On 23/11/2015 Spot Bond				98.79965		98.78146				0.00	0	0
Total BTC066 SPOT										0.00	0	0
Total For BTC066										0.00	0	0
BTC066 On 22/02/2016 Spot Bond				100.52504		100.50612				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BTC067 On 09/10/2015 Spot Bond				99.62408		99.60618				0.00	0	0
Total BTC068 SPOT										0.00	0	0
Total For BTC068										0.00	0	0
BTC068 On 12/10/2015 Spot Bond				99.57038		99.55248				0.00	0	0
Total BTC069 SPOT										0.00	0	0
Total For BTC069										0.00	0	0
BTC069 On 09/12/2015 Spot Bond				98.50812		98.48992				0.00	0	0
Total BTC070 SPOT										0.00	0	0
Total For BTC070										0.00	0	0
BTC070 On 09/03/2016 Spot Bond				100.07509		100.05630				0.00	0	0
Total BTC071 SPOT										0.00	0	0
Total For BTC071										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	43.66241	100.00000	43.55663				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				99.78892		99.76749				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				99.78080		99.75857				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.02112		100.00000				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.67213		100.64971				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	21.64775	100.00000	21.59531				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			9.78000	109.78325	9.84500	109.68466				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				105.10536		105.07988				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.13000	105.28519	8.19500	105.22223				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.41500	90.89396	15.46500	90.74843				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				98.65418		98.62538				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.21500	97.05795	13.26500	96.89534				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.23000	103.44908	9.29500	103.32498				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				97.65860		97.63084				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			13.21500	94.31579	13.26500	94.13967				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				101.11299		101.09264				0.00	0	0
Total CBL19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				94.04679		93.97097				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				100.92787		100.90641				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			10.93000	94.44230	10.97000	94.28034				0.00	0	320,000,000
Total CBL22 SPOT										0.00	0	320,000,000
Total For CBL22										0.00	0	320,000,000
CBL23 On 18/05/2018 Spot Bond				100.74907		100.72489				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.38500	114.39999	10.42500	114.14300				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.41500	109.84744	10.45500	109.58108			41,660,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT02 SPOT									1,660,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT02									1,660,000,000,000.00	4,000,000,000	1,000,000,000	
CCT03 On 15/03/2025 Spot Bond			10.31000	105.15909	10.35000	104.88363			0.00	0	1,270,000,000	
Total CCT03 SPOT									0.00	0	1,270,000,000	
Total For CCT03									0.00	0	1,270,000,000	
CGR10 On 08/12/2016 Spot Bond				100.31616		100.28414				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			11.98000	99.71725	12.04500	105.65732				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				99.71816		99.68967				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				102.66177		102.63210				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	112.77050	10.00000	112.74110				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				101.96567		101.93783				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				99.89938		99.87414				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				101.54013		101.51272				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	9.98004	100.00000	9.94888				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	17.71921	100.00000	17.67581				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	20.30075	100.00000	20.23736				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	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				101.95180		101.92733				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				102.02793		102.00248				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				102.11543		102.08887				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				100.53665		100.51085				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				100.57876		100.55095				0.00	0	0
Total CIG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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				99.93443		99.91245				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				100.26091		100.24208				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	102.13985	10.11000	102.11248				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				101.57600		101.55438				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19(On 23/08/2016 Spot Bond			2.76000	125.04569	2.76000	125.01821				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				107.22998		107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19(On 29/08/2021 Spot Bond			3.14000	124.89184	3.14000	124.86307				0.00	0	0
Total CLN193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.40280	8.25000	100.38038				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.94000	125.54183	2.94000	125.51351				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	124.44470	2.40000	124.41846				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				99.90770		99.87680				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.78500	103.30535	8.83000	103.23563				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				101.29403		101.27156				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				101.31257		101.29034				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.83500	103.36014	8.88000	103.28993				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.83500	103.36014	8.88000	103.28993				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.88500	102.13905	8.93000	102.06355				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				99.93282		99.91031				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				99.92592		99.90110				0.00	0	0
Total CLN227 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN227									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN23 On 14/02/2017 Spot Bond				100.75493		100.73334			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23 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
CLN24 On 24/02/2017 Spot Bond				100.56997		100.54708			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	100.62272	9.35000	100.59773			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	100.62272	9.35000	100.59773			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				100.42909		100.40869			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				100.15876		100.13798			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				100.50037		100.48007			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				100.50037		100.48007			0.00	0	0
Total CLN259 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.50037		100.48007				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				100.08630		100.06529				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			9.64500	99.80996	9.69500	99.63811				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				101.67022		101.64882				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26 On 20/06/2017 Spot Bond				102.97810		102.95586				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.18577		100.16389				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.18628		100.16454				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.17961		100.15884				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27 On 22/05/2017 Spot Bond				100.54385		100.52207				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27 On 25/05/2017 Spot Bond				100.61388		100.58819				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27 On 20/06/2017 Spot Bond				100.35800		100.33748				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN28 On 07/06/2017 Spot Bond				100.96218		100.94026				0.00	0	0
Total CLN280 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				99.93504		99.91341				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				101.13425		101.11206				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.76392		100.74143				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				99.92071		99.89652				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				99.75960		99.73523				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				101.47123		101.44897				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	112.77100	10.00000	112.74100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.86026		101.83538				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				99.76226		99.73816				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.89557		101.87057				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				99.92824		99.90420				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.86031		101.83543				0.00	0	0
Total CLN297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				102.24972		102.22527				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.97030		101.94465				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				162.33524		162.33524				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.93692		100.91381				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				162.09023		162.09023				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				160.18071		160.18071				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				161.38813		161.38813				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				156.57074		156.57074				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				157.17592		157.17592				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.85116		100.82658				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.22500	95.12478	11.26500	94.91380				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.74500	91.71641	11.78500	91.50302				0.00	0	0
Total CLN315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.88313		101.85862				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				99.92257		99.89678				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.83252		100.80849				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				101.26164		101.23879				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				101.20706		101.18209				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	103.35660	8.80500	103.33241				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				99.93176		99.90904				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				101.27371		101.25064				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				99.92749		99.90335				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				99.92273		99.89700				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				99.93128		99.90823				0.00	0	0
Total CLN328 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN328										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				99.90421		99.87210				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				82.41752		82.35717				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				99.92489		99.89970				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				101.88313		101.85862				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 On 20/09/2015 Spot Bond				138.65710		138.65710				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33 On 20/09/2018 Spot Bond				138.78890		138.78890				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33 On 28/07/2017 Spot Bond				101.19746		101.17413				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				99.91067		99.88092				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				101.89402		101.86938				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				99.90481		99.87289				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				99.92142		99.89516				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				99.94006		99.91996				0.00	0	0
Total CLN344 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				99.92503		99.90006				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				101.18628		101.16317				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.85159		100.82927				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.83954		101.81560				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				101.13449		101.11285				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.46266		100.44042				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 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
CLN354 On 30/04/2018 Spot Bond				101.11272		101.09014				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				101.25410		101.23139				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				99.93767		99.91691				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.40500	100.74959	10.44500	100.49873				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				99.93633		99.91501				0.00	0	0
Total CLN363 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				101.14989		101.12280				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.54500	102.16722	12.58500	101.92496				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				101.19575		101.16758				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.57500	102.16396	12.61500	101.93280				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	106.81388	10.02000	106.78551				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				101.19575		101.16758				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				101.25821		101.23414				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				99.91781		99.89044				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				99.93731		99.91632				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				99.93593		99.91449				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				99.93609		99.91465				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.96376		101.93820				0.00	0	0
Total CLN375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.93000	99.73941	9.97000	99.54692				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				102.28483		102.25562				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				99.92478		99.89973				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	97.60568	10.98000	97.57733				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	99.94182	11.00000	99.91274				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				99.92767		99.90355				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				101.21280		101.19151				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.33500	98.33210	12.37500	98.08888				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				99.91633		99.88847				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				99.93582		99.91437				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.35750		101.33205				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				99.93160		99.90868				0.00	0	0
Total CLN388 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.67021		101.64902				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				99.94127		99.92157				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				99.93504		99.91341				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				89.66073		89.66073				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				99.93135		99.90849				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.33696		100.31570				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				99.92561		99.90083				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				99.90550		99.87404				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.80268		100.77951				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.79801		100.77498				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				99.93135		99.90849				0.00	0	0
Total CLN400 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				99.92273		99.89700				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.76608		101.74397				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.75235		101.72954				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.77420		100.74627				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2016 Spot Bond				99.93915		99.91888				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN405 On 20/06/2020 Spot Bond				82.91039		82.91039				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				99.93094		99.90794				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 25/07/2016 Spot Bond				101.40408		101.38666				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0
CLN408 On 18/07/2020 Spot Bond				101.74562		101.71851				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				99.92356		99.89809				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				99.92314		99.89754				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.12331		101.09624				0.00	0	0
Total CLN412 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.92437		99.89919				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.90878		99.87842				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN41: On 20/09/2020 Spot Bond				99.92027		99.89372				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond				100.45550		100.42685				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	42.64001	7.01000	42.63210				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				169.37265		168.24248				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			8.86500	149.27431	8.90500	149.00702				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			8.48000	157.63086	8.52000	156.83477				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			8.48000	158.04603	8.52000	157.25562				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				99.38734		99.36819				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				99.38210		99.36279				0.00	0	0
Total CLNF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.62138		101.59748			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				101.92328		101.90007			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				99.93198		99.90920			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				99.93652		99.91524			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				99.93568		99.91411			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				101.61269		101.58872			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				99.93053		99.90739			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				101.26164		101.23879			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				99.93660		99.91548			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				99.93769		99.91679			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				99.93810		99.91732			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				99.93763		99.91673			0.00	0	0
Total CLNF14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				99.93053		99.90739			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				100.57374		100.54867			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				101.55632		101.53207			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			8.96500	102.14505	9.01000	102.08829			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			8.90500	102.78256	8.97000	102.60405		14,782,300,000,000.00	1,660,000,000	833,500,000	
Total COJ04 SPOT								14,782,300,000,000.00	1,660,000,000	833,500,000	
Total For COJ04								14,782,300,000,000.00	1,660,000,000	833,500,000	
COJ05 On 05/06/2023 Spot Bond			10.57000	111.94232	10.61000	111.69186			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			8.17500	103.50652	7.60500	103.61561			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			10.14000	102.51045	10.18000	102.31441			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			10.18500	102.74949	10.22500	102.49418			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			10.55500	96.78554	10.59500	96.56398			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			11.21000	97.95597	11.25000	97.67433		44,840,000,000,000.00	4,000,000,000	1,000,000,000	
Total COT02 SPOT								14,840,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COT02								14,840,000,000,000.00	4,000,000,000	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			11.21000	90.97273	11.25000	90.70133			0.00	0	0
Total COT03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPL000 On 28/02/2017 Spot Bond				100.46588		100.44347				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL010 On 12/12/2019 Spot Bond			100.00000	10.00568	100.00000	9.98117				0.00	0	0
Total CPL010U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL020 On 25/08/2017 Spot Bond				100.51161		100.49021				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				99.89900		99.87865				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				100.47040		100.44883				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL027 On 23/10/2015 Spot Bond				102.90729		102.88764				0.00	0	0
Total CPL027 SPOT										0.00	0	0
Total For CPL027										0.00	0	0
CPL028 On 12/03/2020 Spot Bond			100.00000	10.05527	100.00000	10.03065				0.00	0	0
Total CPL028U SPOT										0.00	0	0
Total For CPL028U										0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	13.09113	100.00000	13.05907				0.00	0	0
Total CPL030U SPOT										0.00	0	0
Total For CPL030U										0.00	0	0
CPL040 On 26/08/2016 Spot Bond			100.00000	53.76629	100.00000	53.52986				0.00	0	0
Total CPL040U SPOT										0.00	0	0
Total For CPL040U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.90500	97.77119	11.94500	97.54752				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
DEN380 On 10/06/2018 Spot Bond			100.00000	16.14787	100.00000	16.10832				0.00	0	0
Total DEN380U SPOT										0.00	0	0
Total For DEN380U										0.00	0	0
DEN390 On 10/06/2018 Spot Bond			100.00000	8.76011	100.00000	8.73865				0.00	0	0
Total DEN390U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DEN39U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	16.80788	100.00000	16.76670			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				101.03935		101.02003			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.10500	100.93319	8.17000	100.79364			0.00	0	280,000,000
Total DENG44 SPOT									0.00	0	280,000,000
Total For DENG44									0.00	0	280,000,000
DENG5 On 20/11/2015 Spot Bond				100.56360		100.54399			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				100.47921		100.45916			0.00	0	0
Total DENG56 SPOT									0.00	0	0
Total For DENG56									0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.29914		100.27900			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	89.80080	100.00000	89.58441			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				100.19264		100.17082			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				101.60190		101.57881			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				100.97965		100.95849			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				100.83425		100.81438			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				100.87647		100.85537			0.00	0	0
Total DLTC12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTC12									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				99.91083		99.88114			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				101.97592		102.00719			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				99.92232		99.89645			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				54.70382		54.65467			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			9.67000	99.47058	9.71000	99.27469			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.68500	109.02731	7.73000	108.97134			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			9.44500	101.07703	9.49000	100.89307		56,670,000,000.00	6,000,000	2,293,000,000	
Total DV22 SPOT								56,670,000,000.00	6,000,000	2,293,000,000	
Total For DV22								56,670,000,000.00	6,000,000	2,293,000,000	
DV23 On 27/02/2023 Spot Bond			9.87500	101.23315	9.91500	100.99860		0.00	0	1,050,000,000	
Total DV23 SPOT								0.00	0	1,050,000,000	
Total For DV23								0.00	0	1,050,000,000	
DV24 On 18/02/2024 Spot Bond			9.81500	100.09516	9.85500	99.84478		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			9.84500	102.71057	9.88500	102.38593		0.00	0	310,000,000	
Total DV29 SPOT								0.00	0	310,000,000	
Total For DV29								0.00	0	310,000,000	
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVC00: On 20/11/2015 Spot Bond				100.56128		100.54175		0.00	0	0	
Total DVC008 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC008										0.00	0	0
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC010 SPOT										0.00	0	0
Total For DVC010										0.00	0	0
DVC01 On 11/06/2016 Spot Bond				100.13839		100.11806				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				101.01394		100.99458				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				99.86100		99.84117				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				100.45420		100.43511				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				100.45868		100.43941				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	66.66667	100.00000	100.00000				0.00	0	0
Total DVC016 SPOT										0.00	0	0
Total For DVC016										0.00	0	0
DVC01 On 16/09/2016 Spot Bond			100.00000	44.44444	100.00000	100.00000				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				100.66939		100.64985				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				99.64825		99.62970				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				101.13685		101.11678				0.00	12,900,000,000	4,440,000,000
Total DVF18 SPOT										0.00	12,900,000,000	4,440,000,000
Total For DVF18										0.00	12,900,000,000	4,440,000,000
E170 On 01/08/2020 Spot Bond			8.55500	121.09596	8.60000	120.87111		41,064,000,000,000.00			4,800,000,000	2,408,000,000
Total E170 SPOT								41,064,000,000,000.00			4,800,000,000	2,408,000,000

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 E170										1,064,000,000,000.00	4,800,000,000	2,408,000,000
ECN20 On 14/03/2020 Spot Bond			9.59500	100.30048	9.64000	100.11348				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			9.73000	100.19926	9.77000	99.98399				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			9.93500	100.19146	9.95000	100.15648				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			2.99000	99.57235	2.99000	99.54977				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				98.64431		98.59142				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
EL037 On 31/01/2037 Spot Bond			2.51000	99.20488	2.51000	99.18374				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			2.29000	125.03655	2.29000	125.01065				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			2.29000	112.34173	2.29000	112.31845				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.21000	113.11237	2.21000	113.08919				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			2.34000	104.14144	2.34000	104.11969				0.00	0	0
Total EL31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.49000	99.68399	2.49000	99.66280			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			9.98000	103.65711	10.02000	103.47648			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.88000	103.69184	9.92000	103.49459			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.26000	102.53397	10.30000	102.28265			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			10.48000	97.60580	10.52000	97.36328			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			10.62000	104.63011	10.66000	104.42539			0.00	0	4,449,999,600
Total EMM05 SPOT									0.00	0	4,449,999,600
Total For EMM05									0.00	0	4,449,999,600
EMM06 On 23/06/2025 Spot Bond			10.36000	102.01519	10.40000	101.84391			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				100.44580		100.42439			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				100.08336		100.01073			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				100.94523		100.92336			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				100.91022		100.88916			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				100.64458		100.62308			0.00	0	0
Total EPF006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.35143		100.31968				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	9.46997	100.00000	9.42787				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	4.20888	100.00000	4.19016				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC1 On 05/11/2015 Spot Bond				100.86399		100.84404				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				100.51938		100.49857				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				100.47531		100.45612				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				100.50199		100.48174				0.00	0	0
Total EPFC18 SPOT										0.00	0	0
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				99.90010		99.87499				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				97.29353		97.26380				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				100.61706		100.59233				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			10.49500	99.78413	10.54500	99.64933				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				98.80849		98.78596				0.00	0	0
Total EQS08A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				98.46036		98.43247				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.72114		100.69861				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				100.76429		100.74039				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	112.77100	10.00000	112.74100				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				100.67382		100.65256				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				100.64303		100.62275				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				100.66441		100.64345				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				100.66081		100.64018				0.00	0	0
Total ERSA18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.65216		100.63180			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				100.69107		100.66949			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				100.72036		100.69785			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			8.31500	105.93976	8.36500	105.80025		459,441,962,414,000.00	55,254,595,600	16,463,812,900	
Total ES18 SPOT								19,441,962,414,000.00	55,254,595,600	16,463,812,900	
Total For ES18								19,441,962,414,000.00	55,254,595,600	16,463,812,900	
ES23 On 25/01/2023 Spot Bond			9.07000	106.38294	9.11000	106.13955		297,888,965,006,000.00	32,843,325,800	11,693,520,500	
Total ES23 SPOT								17,888,965,006,000.00	32,843,325,800	11,693,520,500	
Total For ES23								17,888,965,006,000.00	32,843,325,800	11,693,520,500	
ES26 On 02/04/2026 Spot Bond			9.31000	93.94711	9.35000	93.67652		342,577,951,044,000.00	36,796,772,400	15,881,572,900	
Total ES26 SPOT								12,577,951,044,000.00	36,796,772,400	15,881,572,900	
Total For ES26								12,577,951,044,000.00	36,796,772,400	15,881,572,900	
ES33 On 15/09/2033 Spot Bond			9.93000	79.86863	9.96000	79.63750		560,888,551,442,000.00	157,189,179,400	76,502,264,400	
Total ES33 SPOT								10,888,551,442,000.00	157,189,179,400	76,502,264,400	
Total For ES33								10,888,551,442,000.00	157,189,179,400	76,502,264,400	
ES42 On 25/04/2042 Spot Bond			9.99000	89.57434	10.02000	89.30614		249,192,262,296,000.00	24,944,170,400	67,035,055,200	
Total ES42 SPOT								19,192,262,296,000.00	24,944,170,400	67,035,055,200	
Total For ES42								19,192,262,296,000.00	24,944,170,400	67,035,055,200	
EXX01 On 19/05/2017 Spot Bond				99.66819		99.64484		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				97.80276		97.78138		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				101.31851		101.29724		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				99.79555		99.77479		0.00	0	0	
Total FIFB03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.61878		100.59657				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				100.56549		100.54530				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				100.32270		100.30237				0.00	0	0
Total FIFC15 SPOT										0.00	0	0
Total For FIFC15										0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				103.14722		103.12767				0.00	0	0
Total FIFC17 SPOT										0.00	0	0
Total For FIFC17										0.00	0	0
FIFC19 On 07/12/2015 Spot Bond				101.94201		101.92219				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				100.20744		100.18835				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				100.71134		100.69192				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				100.48108		100.46167				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				100.49799		100.47790				0.00	0	0
Total FIFC23 SPOT										0.00	0	0
Total For FIFC23										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.12686	100.00000	0.12646				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	0.12686	100.00000	0.12646				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.55930	100.00000	11.53130				0.00	0	0
Total FR002U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.25140	100.00000	11.22414				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				100.01223		100.03961				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				99.16884		99.19320				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.01954		100.04440				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.02440		100.04759				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			9.81500	98.45003	9.86500	98.29068				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				100.15363		100.13396				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				100.15355		100.13388				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				101.21396		101.19125				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				101.97913		101.95466				0.00	330,000,000	110,000,000
Total FRB11 SPOT										0.00	330,000,000	110,000,000
Total For FRB11										0.00	330,000,000	110,000,000
FRB12 On 02/06/2024 Spot Bond				100.37728		100.35351				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.38330		100.35915				0.00	0	0
Total FRB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB13									0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.63000	100.27528	10.67000	100.08187			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				100.29553		100.26834			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				101.90549		101.87849			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				101.93444		101.90702			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			10.66500	106.47275	10.71500	106.30472			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				101.03308		101.00869			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.24000	135.71383	2.24000	135.68589			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			2.27000	280.63604	2.27000	280.57797			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			2.40500	114.78329	2.40500	114.75916			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			3.12000	156.01222	3.12000	155.97637			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.25000	196.14219	3.25000	196.09642			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.39000	99.93930	7.39000	99.95953			0.00	0	0
Total FRBN04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBN04										0.00	0	0
FRBZ0: On 30/11/2020 Spot Bond			7.54300	67.97383	7.54400	67.95650				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			9.38400	43.30313	9.38400	43.29282				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			9.63000	41.93331	9.63000	41.92306				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	30.02835	100.00000	29.89485		750,000,000,000,000.00		7,500,000,000	7,500,000,000	
Total FRC04U SPOT								50,000,000,000,000.00		7,500,000,000	7,500,000,000	
Total For FRC04U								50,000,000,000,000.00		7,500,000,000	7,500,000,000	
FRC10: On 03/06/2021 Spot Bond				100.42214		100.39375				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				99.92409		99.89863				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				99.93448		99.91251				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				99.92792		99.90375				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	98.00000	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	100.00000	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				99.92355		99.89810				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC119										0.00	0	0
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				99.92708		99.90280				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				102.54321		102.51424				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				99.92478		99.89973				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	100.00000	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				99.92011		99.89351				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				99.90181		99.86912				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				99.90468		99.87294				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	23.77698	100.09221	23.71934				0.00	0	0
Total FRC143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				99.93160		99.90882				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				109.20476		109.32091				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				99.91514		99.88675				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				102.42318		102.36954				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				99.92941		99.90577				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				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				99.92864		99.90474				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				99.93499		99.91320				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				99.92847		99.90465				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				99.90673		99.87568				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				99.92971		99.90630				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	65.61078	13.22500	65.58733				0.00	0	0
Total FRC162 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				99.93365		99.91155				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				99.93357		99.91144				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				99.90917		99.87866				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				99.93061		99.90750				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.63500	103.52377	3.63500	103.49860				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.92765		99.90357				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.92765		99.90357				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.66300		100.63910				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				101.88313		101.85862				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.07089		100.04725				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				99.93176		99.90904				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				99.93332		99.91111				0.00	0	0
Total FRC177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				101.13841		101.11159				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				99.92215		99.89624				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.82414		100.80223				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				101.12693		101.10038				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				101.34513		101.31938				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				99.91083		99.88114				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				99.91569		99.88746				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				99.93406		99.91210				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				99.92847		99.90465				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				99.92847		99.90465				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				100.08171		100.00946				0.00	0	0
Total FRC190 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.63850		101.61739				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				101.72805		101.70577				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				101.59420		101.57436				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	112.77100	10.00000	112.74100				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				101.44823		101.42769				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				99.92454		99.89940				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				101.43338		101.41270				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				101.57567		101.55577				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				101.40765		101.38684				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				101.41146		101.39060				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				101.40423		101.38158				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				101.27564		101.25506				0.00	0	0
Total FRC201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				101.40423		101.38158				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				101.27049		101.25000				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				101.00920		100.98582				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	101.01653	8.75000	100.99277				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				101.84905		101.82619				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	9.49107	100.00000	9.46808				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	8.70861	100.00000	8.68751				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				97.38266		97.35887				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	11.31978	100.00000	11.29236				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				99.92602		99.90138				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	31.04486	100.00000	30.96965				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				100.95698		100.93425				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	9.30441	100.00000	9.28163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	22.36718	100.00000	22.31299				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.95694		100.93421				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	22.33841	100.00000	22.28430				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				100.95467		100.93199				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				100.90804		100.88648				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				101.03159		101.00877				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				100.97050		100.94905				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			3.05000	129.49731	3.05000	129.46783				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				100.80630		100.78518				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				100.79601		100.77516				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				100.79601		100.77516				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				100.66540		100.64243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC227 On 10/09/2016 Spot Bond				100.16445		100.14340				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC228 On 16/09/2016 Spot Bond				100.03807		100.01903				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC229 On 30/03/2017 Spot Bond				102.06123		102.03536				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC230 On 20/06/2020 Spot Bond				99.92478		99.89973				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.79693		101.77491				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC232 On 15/07/2016 Spot Bond				101.30092		101.28006				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			3.91000	123.07174	3.91000	123.03959				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				99.92957		99.90599				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				100.18889		100.16477				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				101.21932		101.19603				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			3.58000	125.60552	3.58000	125.57515				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				99.92828		99.90427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.63000	125.24531	3.63000	125.21486				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			3.61000	125.38925	3.61000	125.35883				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.89000	131.32089	2.86000	131.34404				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.96000	142.43639	2.93000	142.44680				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				101.36316		101.33707				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				99.93764		99.91674				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				99.92880		99.90495				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				99.91695		99.88915				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				99.91999		99.89320				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				99.92659		99.90214				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				99.92667		99.90225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.07901		100.00741				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.29099		100.26169				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01I On 22/12/2018 Spot Bond			100.00000	13.28468	100.00000	13.25250				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02I On 01/06/2016 Spot Bond			100.00000	53.37944	100.00000	53.24871				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09I On 26/06/2017 Spot Bond			100.00000	32.66037	100.00000	32.58125				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11I On 08/11/2016 Spot Bond			100.00000	35.96866	100.00000	35.85636				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13I On 31/12/2019 Spot Bond			100.00000	13.48524	100.00000	13.45258				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				101.75881		101.75429				0.00	0	3,079,550,000
Total FRJ16 SPOT										0.00	0	3,079,550,000
Total For FRJ16										0.00	0	3,079,550,000
FRJ17 On 04/04/2017 Spot Bond				102.31997		102.30013				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.54368		101.52249				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				101.15182		101.13164				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				98.14207		98.12535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				98.04828		98.07949				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.66232		100.63794				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			2.25800	103.06439	2.25800	103.04312				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			2.61000	111.63341	2.61000	111.60932				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				101.18266		101.16226				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	101.59993	10.38000	101.57164				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	101.59993	10.38000	101.57164				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				80.09300		80.09300				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				101.27753		101.25166				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			2.75000	108.97810	2.75000	108.95418				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			2.69000	211.56897	2.69000	211.52279				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			2.72000	109.54065	2.72000	109.51670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.72000	210.70552	2.72000	210.65933				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.36714		101.33992				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.49000	113.96249	2.49000	113.93827				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.81000	107.86338	2.81000	107.83954				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				51.17100		51.17100				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.91500	105.94552	2.91500	105.92179				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.84000	207.29461	2.84000	207.24850				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.89000	205.89342	2.89000	205.84737				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.42000	100.36276	2.42000	100.34161				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.92000	205.05832	2.92000	205.01228				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			3.19000	101.11446	3.19000	101.09107				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.16000	155.36374	3.16000	155.32786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			3.64000	93.77328	3.64000	93.75047				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.15000	155.52557	3.15000	155.48969				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				102.42192		102.40329				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.21000	154.54419	3.21000	154.50717				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.43000	191.65808	3.43000	191.61463				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				83.58651		84.71640				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.57000	94.87141	3.57000	94.84850				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.54000	95.34685	3.54000	95.32391				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.35000	98.42656	3.35000	98.40337				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.02000	157.64729	3.02000	157.61147				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.20000	197.46187	3.20000	197.41606				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS139 On 08/08/2016 Spot Bond				100.71273		100.69380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.39000	278.37691	2.39000	278.31841				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			2.28000	280.44694	2.28000	280.38883				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			3.00000	267.22525	3.00000	267.16470				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			2.71000	132.06633	2.71000	132.03746				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				101.17051		101.14860				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			2.24000	131.56415	2.24000	131.53706				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				101.35062		101.32777				0.00	400,000,000	100,000,000
Total FRS56 SPOT										0.00	400,000,000	100,000,000
Total For FRS56										0.00	400,000,000	100,000,000
FRS59 On 07/10/2016 Spot Bond				101.59415		101.57192				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				101.00706		100.98479				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.59000	108.50420	2.59000	108.48084				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	28.45373	104.97509	28.38096				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	31.78294	101.07593	31.70435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	25.78621	100.44759	25.72281				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	30.36240	100.76967	34.86966				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			2.21000	119.26813	2.21000	119.24363				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			2.35000	115.31793	2.35000	115.29385				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				98.96166		98.96057				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			2.38000	115.02597	2.38000	115.00186				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				100.51402		100.48931				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.48000	350.57497	2.48000	350.50045				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				100.83149		100.80973				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				100.49252		100.47001				0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS96 SPOT										0.00	400,000,000	100,000,000
Total For FRS96										0.00	400,000,000	100,000,000
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.49500	100.53892	7.54000	100.47609				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.17000	100.66414	8.23500	100.52420				0.00	0	743,600,000
Total FRX17 SPOT										0.00	0	743,600,000
Total For FRX17										0.00	0	743,600,000
FRX18 On 14/04/2018 Spot Bond			8.50500	109.01245	8.55500	108.87097		57,834,000,000,000.00		6,800,000,000	3,260,950,000	
Total FRX18 SPOT								57,834,000,000,000.00		6,800,000,000	3,260,950,000	
Total For FRX18								57,834,000,000,000.00		6,800,000,000	3,260,950,000	
FRX19 On 15/11/2019 Spot Bond			9.19500	102.39826	9.25000	102.18746				0.00	0	1,070,000,000
Total FRX19 SPOT										0.00	0	1,070,000,000
Total For FRX19										0.00	0	1,070,000,000
FRX20 On 01/10/2020 Spot Bond			9.49000	101.14859	9.54000	100.93012				0.00	0	3,372,400,000
Total FRX20 SPOT										0.00	0	3,372,400,000
Total For FRX20										0.00	0	3,372,400,000
FRX23 On 28/02/2023 Spot Bond			10.22500	87.68601	10.26500	87.47394				0.00	0	415,500,000
Total FRX23 SPOT										0.00	0	415,500,000
Total For FRX23										0.00	0	415,500,000
FRX24 On 10/12/2024 Spot Bond			10.25000	105.84238	10.29000	105.57394		8,815,000,000,000.00		860,000,000	841,250,000	
Total FRX24 SPOT								8,815,000,000,000.00		860,000,000	841,250,000	
Total For FRX24								8,815,000,000,000.00		860,000,000	841,250,000	
FRX26 On 01/10/2026 Spot Bond			10.70000	96.73940	10.74000	96.47051				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX30 On 31/01/2030 Spot Bond			11.00500	92.31589	11.04500	92.02324		110,710,300,000,000.00		10,060,000,000	3,970,000,000	
Total FRX30 SPOT								110,710,300,000,000.00		10,060,000,000	3,970,000,000	
Total For FRX30								110,710,300,000,000.00		10,060,000,000	3,970,000,000	
FRX31 On 21/02/2031 Spot Bond			11.12500	88.84960	11.16500	88.55869				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.47000	80.98182	10.50000	80.74180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				99.94451		99.92589				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				99.94371		99.92482				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				99.94166		99.92210				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				99.93843		99.91780				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				99.93601		99.91457				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				99.92556		99.90064				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				100.58547		100.56527				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				100.45257		100.43220				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				100.60662		100.58568				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.63010		100.60835				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				100.64966		100.62723				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				100.73560		100.71018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.41589	100.00000	2.41004				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	0.40532	100.00000	0.40434				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	10.68546	100.00000	10.65957				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.79272	100.00000	1.78838				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	0.30077	100.00000	0.30004				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.43506		101.41376				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.58000	103.99927	9.64500	103.88028				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				100.48482		100.46443				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				100.50080		100.47975				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				100.50718		100.48587				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				100.54865		100.52559				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				100.59956		100.57435				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.63129		100.60474				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				100.69649		100.67816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	9.85386	100.00000	9.82973				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	20.35007	100.00000	20.30023				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	13.08913	100.00000	13.05707				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	11.37756	100.00000	11.34203				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				101.08688		101.06612				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				101.12832		101.10676				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				101.17973		101.15718				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				101.25108		101.22714				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				101.03973		101.01974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				101.35285		101.33178				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.58227		100.61114				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				100.14899		100.12715				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				100.63374		100.61099				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				99.86027		99.84008				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001				0.00	0	834,500,000
Total GRX01U SPOT										0.00	0	834,500,000
Total For GRX01U										0.00	0	834,500,000
GSIZ16 On 23/09/2016 Spot Bond				100.13424		100.11326				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				101.22429		101.19808				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	10.34316	100.00000	10.31810				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.08545		100.01230				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				100.98622		100.96494				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				100.79240		100.77102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				101.56096		101.54281				0.00	0	0
Total HILC22 SPOT										0.00	0	0
Total For HILC22										0.00	0	0
HILC23 On 06/11/2015 Spot Bond				100.77096		100.75260				0.00	0	0
Total HILC23 SPOT										0.00	0	0
Total For HILC23										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	11.27887	100.00000	11.22873				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	11.27887	100.00000	11.22873				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	11.96478	100.00000	11.91158				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	11.96478	100.00000	11.91158				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	12.86596	100.00000	12.80938				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	12.84665	100.00000	12.78954				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	13.92451	100.00000	13.86260				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				101.37338		101.35122				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				101.57403		101.54950				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.86653		100.84379				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	112.77100	10.00000	112.74100				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			9.46000	101.40021	9.52500	101.29008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.72780		100.70265			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				100.68489		100.66123			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			8.74500	105.19324	8.79000	104.98923		29,486,861,481,000.00	3,371,853,800	2,229,848,800	
Total HWAY20 SPOT								29,486,861,481,000.00	3,371,853,800	2,229,848,800	
Total For HWAY20								29,486,861,481,000.00	3,371,853,800	2,229,848,800	
HWAY2 On 07/12/2023 Spot Bond			2.16000	282.72624	2.16000	282.66858		0.00	0	2,440,000,000	
Total HWAY23 SPOT								0.00	0	2,440,000,000	
Total For HWAY23								0.00	0	2,440,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.14000	289.30927	2.14000	289.25044		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			9.92000	95.54290	9.95000	95.27572		17,260,800,000,000.00	1,740,000,000	2,071,300,000	
Total HWAY34 SPOT								17,260,800,000,000.00	1,740,000,000	2,071,300,000	
Total For HWAY34								17,260,800,000,000.00	1,740,000,000	2,071,300,000	
HWAY3 On 31/07/2035 Spot Bond			9.94000	95.27851	9.97000	95.00811		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	39.78501	100.00000	39.68863		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	95.97609	100.00000	95.72809		0.00	0	0	
Total HWF04U SPOT								0.00	0	0	
Total For HWF04U								0.00	0	0	
HWF05 On 09/10/2016 Spot Bond			100.00000	43.87129	100.00000	43.76501		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	35.15585	100.00000	35.07069		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	112.77100	10.00000	112.74100		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.74000	121.43810	1.74000	121.41473			88,339,626,000,000.00	50,769,900,000	85,697,500,000
Total I2025 SPOT									88,339,626,000,000.00	50,769,900,000	85,697,500,000
Total For I2025									88,339,626,000,000.00	50,769,900,000	85,697,500,000
I2033 On 28/02/2033 Spot Bond			1.82000	101.91773	1.82000	101.89782			367,094,000,000.00	201,700,000	273,251,800
Total I2033 SPOT									367,094,000,000.00	201,700,000	273,251,800
Total For I2033									367,094,000,000.00	201,700,000	273,251,800
I2038 On 31/01/2038 Spot Bond			1.99000	124.36420	1.99000	124.33945			58,381,227,000,000.00	29,337,300,000	211,601,253,100
Total I2038 SPOT									58,381,227,000,000.00	29,337,300,000	211,601,253,100
Total For I2038									58,381,227,000,000.00	29,337,300,000	211,601,253,100
I2046 On 31/03/2046 Spot Bond			2.02000	125.13431	2.02000	125.10926			212,826,594,000,000.00	105,359,700,000	81,167,731,900
Total I2046 SPOT									212,826,594,000,000.00	105,359,700,000	81,167,731,900
Total For I2046									212,826,594,000,000.00	105,359,700,000	81,167,731,900
I2050 On 31/12/2050 Spot Bond			2.07000	131.70242	2.07000	131.67591			15,295,630,131,000.00	7,389,193,300	65,715,665,400
Total I2050 SPOT									15,295,630,131,000.00	7,389,193,300	65,715,665,400
Total For I2050									15,295,630,131,000.00	7,389,193,300	65,715,665,400
IBL21 On 15/03/2016 Spot Bond			8.38500	100.61751	8.43000	100.57388			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			8.33000	103.74771	8.39500	103.57751			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			8.20500	100.74130	8.25000	100.68019			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				100.97963		100.95847			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.73000	133.36732	1.70000	133.39530			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			2.31000	135.16338	2.31000	135.13530			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				102.13190		102.11164			0.00	0	370,000,000

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 IBL38 SPOT									0.00	0	370,000,000
Total For IBL38									0.00	0	370,000,000
IBL39 On 02/04/2018 Spot Bond			8.45000	104.74712	8.51500	104.57697			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				100.36657		100.39437			0.00	50,000,000,000	25,640,000,000
Total IBL42 SPOT									0.00	50,000,000,000	25,640,000,000
Total For IBL42									0.00	50,000,000,000	25,640,000,000
IBL43 On 15/11/2015 Spot Bond				100.74492		100.72592			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	112.77100	10.00000	112.74100			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.14500	98.75965	9.19500	98.60002			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			9.67500	92.85583	9.72000	92.68418		2,709,000,000,000.00		280,000,000	2,490,000,000
Total IBL46 SPOT								2,709,000,000,000.00		280,000,000	2,490,000,000
Total For IBL46								2,709,000,000,000.00		280,000,000	2,490,000,000
IBL48 On 19/03/2016 Spot Bond				99.96884		99.95021			0.00	1,700,000,000	850,000,000
Total IBL48 SPOT									0.00	1,700,000,000	850,000,000
Total For IBL48									0.00	1,700,000,000	850,000,000
IBL49 On 02/04/2018 Spot Bond			8.98000	99.72011	9.04500	99.55482			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			9.61500	99.17533	9.66000	98.98032		384,600,000,000.00		40,000,000	63,000,000
Total IBL50 SPOT								384,600,000,000.00		40,000,000	63,000,000
Total For IBL50								384,600,000,000.00		40,000,000	63,000,000
IBL52 On 31/07/2016 Spot Bond				100.92014		100.90003			0.00	9,060,000,000	4,530,000,000
Total IBL52 SPOT									0.00	9,060,000,000	4,530,000,000
Total For IBL52									0.00	9,060,000,000	4,530,000,000
IBL53 On 31/07/2018 Spot Bond				100.12784		100.10727			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			7.83000	100.47468	7.87500	100.41665		78,613,200,000,000.00		10,040,000,000	2,520,000,000

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 IBL54 SPOT									'8,613,200,000,000.00	10,040,000,000	2,520,000,000
Total For IBL54									'8,613,200,000,000.00	10,040,000,000	2,520,000,000
IBL55 On 31/07/2018 Spot Bond			8.92500	99.04043	8.97500	98.89434			3,570,000,000,000.00	400,000,000	200,000,000
Total IBL55 SPOT									3,570,000,000,000.00	400,000,000	200,000,000
Total For IBL55									3,570,000,000,000.00	400,000,000	200,000,000
IBL56 On 31/01/2019 Spot Bond				101.10911		101.08658			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				100.71879		100.69888			0.00	0	0
Total IBL57 SPOT									0.00	0	0
Total For IBL57									0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.10000	101.36655	8.16500	101.25960			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			8.88500	101.72566	8.93500	101.55627			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			10.03500	102.10418	10.07500	101.85170			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				101.59110		101.57121			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				101.12202		101.10218			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				100.95065		100.93042			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.05761		101.03705			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.07832		101.05736			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				100.08400		100.01124			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.04000	129.57205	3.04000	129.54259				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				101.66638		101.64585				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	19.32587	100.00000	19.24088				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				100.63972		100.61839				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				100.65997		100.63796				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	0.01194	100.00000	0.01192				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				101.17059		101.15107				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				101.16558		101.14511				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			9.68000	98.09083	9.72000	97.91286				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.54269		100.52172				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				100.43562		100.41404				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			10.31000	98.56559	10.35000	98.31206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.65974	5.00000	100.64623				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	102.07215	5.00000	102.05837				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	100.04354	4.00000	100.03265				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.68041	4.00000	101.66941				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	67.88468	100.00000	67.72023				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	67.74841	100.00000	67.58429				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	67.74841	100.00000	67.58429				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	107.50991	9.20000	107.48350				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.77762		100.75332				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.36647	100.00000	7.34843				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				101.06096		101.03276				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	23.96433	100.00000	23.90627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	21.48745	100.00000	21.43539			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	1.90315	100.00000	1.89951			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	10.35199	100.00000	10.32691			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	9.97361	100.00000	9.94945			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	12.50632	100.00000	12.47602			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.83753	100.00000	9.81576			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	45.88026	100.00000	45.76913			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	10.90290	100.00000	10.86691			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	98.37766	100.00000	98.11741			0.00	0	0
Total IN307U SPOT									0.00	0	0
Total For IN307U									0.00	0	0
IN308U On 30/09/2015 Spot Bond			100.00000	98.47690	100.00000	98.21638			0.00	0	0
Total IN308U SPOT									0.00	0	0
Total For IN308U									0.00	0	0
IN309U On 30/09/2015 Spot Bond			100.00000	98.46480	100.00000	98.20431			0.00	0	0
Total IN309U SPOT									0.00	0	0
Total For IN309U									0.00	0	0
IN311U On 30/09/2015 Spot Bond			100.00000	99.07056	100.00000	98.80847			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN311U SPOT									0.00	0	0
Total For IN311U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	13.99125	100.00000	13.94709			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN534U On 20/10/2015 Spot Bond			100.00000	94.01064	100.00000	93.77443			0.00	0	0
Total IN534U SPOT									0.00	0	0
Total For IN534U									0.00	0	0
IN542U On 13/10/2015 Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0
Total IN542U SPOT									0.00	0	0
Total For IN542U									0.00	0	0
IN546U On 10/11/2015 Spot Bond			100.00000	89.29256	100.00000	89.07946			0.00	0	0
Total IN546U SPOT									0.00	0	0
Total For IN546U									0.00	0	0
INA537 On 15/09/2015 Spot Bond			6.65000	99.94537	6.65000	99.96357			0.00	0	0
Total INA537 SPOT									0.00	0	0
Total For INA537									0.00	0	0
INA539 On 22/09/2015 Spot Bond			6.65000	99.87263	6.65000	99.85446			0.00	0	0
Total INA539 SPOT									0.00	0	0
Total For INA539									0.00	0	0
INA540 On 29/09/2015 Spot Bond			6.65000	99.74558	6.65000	99.72746			0.00	0	0
Total INA540 SPOT									0.00	0	0
Total For INA540									0.00	0	0
INA541 On 06/10/2015 Spot Bond			6.65000	99.61886	6.65000	99.60078			0.00	0	0
Total INA541 SPOT									0.00	0	0
Total For INA541									0.00	0	0
INA543 On 13/10/2015 Spot Bond			6.70000	99.48866	6.70000	99.47049			0.00	0	0
Total INA543 SPOT									0.00	0	0
Total For INA543									0.00	0	0
INA544 On 20/10/2015 Spot Bond			6.70000	99.36164	6.70000	99.34352			0.00	0	0
Total INA544 SPOT									0.00	0	0
Total For INA544									0.00	0	0
INA545 On 27/10/2015 Spot Bond			6.70000	99.23494	6.70000	99.21687			0.00	0	0
Total INA545 SPOT									0.00	0	0
Total For INA545									0.00	0	0
INA547 On 10/11/2015 Spot Bond			6.70000	98.98251	6.80000	98.94924			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.71268	6.80000	98.69453				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
INA550 On 01/12/2015 Spot Bond			6.80000	98.58577	6.80000	98.56766				0.00	0	0
Total INA550 SPOT										0.00	0	0
Total For INA550										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.94317	102.95449	10.96098	102.91900				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			10.94317	102.42471	10.96098	102.38940				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				99.90777		99.88465				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				99.91002		99.88737				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.97968	6.50000	102.96168				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				99.92561		99.90083				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				91.40146		91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.08243		100.06181				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				101.29335		101.27323				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	112.77100	10.00000	112.74100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				99.90465		99.88085				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				100.30151		100.27987				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING298 SPOT										0.00	0	0
Total For ING298										0.00	0	0
ING301 On 12/10/2015 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				101.60289		101.58403				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				101.11536		101.09687				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR06 On 10/06/2016 Spot Bond				102.54863		102.52774				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				101.07314		101.04411				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP275U On 14/10/2015 Spot Bond			100.00000	93.35038	100.00000	93.11224				0.00	0	0
Total IP275U SPOT										0.00	0	0
Total For IP275U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100				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				101.41433		101.39246				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				101.43259		101.41044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.38500	104.38642	8.43000	104.29773			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				101.63791		101.61713			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				101.67682		101.65554			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				101.70278		101.68117			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				101.33494		101.31414			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.40234		101.38049			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				101.36159		101.34038			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.93547		100.91712			0.00	0	0
Total IPFC07 SPOT									0.00	0	0
Total For IPFC07									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			10.03000	100.25224	10.07000	100.05876		37,111,000,000,000.00	3,700,000,000	2,850,000,000	
Total IPL10 SPOT								37,111,000,000,000.00	3,700,000,000	2,850,000,000	
Total For IPL10								37,111,000,000,000.00	3,700,000,000	2,850,000,000	
IPL5 On 28/09/2015 Spot Bond				99.82236		101.82526		0.00	0	0	
Total IPL5 SPOT								0.00	0	0	
Total For IPL5								0.00	0	0	
IPL6 On 28/09/2017 Spot Bond			9.02000	101.12022	9.08500	105.85393		2,525,600,000,000.00	280,000,000	1,547,400,000	
Total IPL6 SPOT								2,525,600,000,000.00	280,000,000	1,547,400,000	
Total For IPL6								2,525,600,000,000.00	280,000,000	1,547,400,000	
IPL7 On 05/04/2018 Spot Bond				101.55617		101.53489		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.51624		101.49386			0.00	40,000,000	20,000,000
Total IPL8 SPOT									0.00	40,000,000	20,000,000
Total For IPL8									0.00	40,000,000	20,000,000
IPL9 On 20/05/2021 Spot Bond				99.93860		99.91762			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				101.11443		101.09223			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.27320		100.24803			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			2.99000	131.34196	2.99000	131.31228			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			3.71000	152.95732	3.71000	152.91974			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				101.85145		101.82755			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				101.58873		101.56429			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				101.48319		101.45871			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				100.09634		100.02063			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				97.78606		97.76441			0.00	5,000,000,000	2,600,000,000
Total IV026 SPOT									0.00	5,000,000,000	2,600,000,000
Total For IV026									0.00	5,000,000,000	2,600,000,000
IV030 On 31/01/2025 Spot Bond			3.74000	110.55063	3.74000	110.52343			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74000	110.55063	3.74000	110.52343				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.17624		100.15050				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				100.51879		100.49324				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	11.74299	100.00000	11.69135				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			10.68500	112.03687	10.73500	111.88858				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				103.06285		103.03579				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			3.81000	145.25497	3.81000	145.21889				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.65000	99.98178	6.65000	99.98178				0.00	0	0
Total IVA539 SPOT										0.00	0	0
Total For IVA539										0.00	0	0
IVA542 On 08/10/2015 Spot Bond			6.65000	99.85446	6.65000	99.85446				0.00	0	0
Total IVA542 SPOT										0.00	0	0
Total For IVA542										0.00	0	0
IVA543 On 15/10/2015 Spot Bond			6.65000	99.60078	6.70000	99.59779				0.00	0	0
Total IVA543 SPOT										0.00	0	0
Total For IVA543										0.00	0	0
IVA544 On 22/10/2015 Spot Bond			6.70000	99.47049	6.70000	99.47049				0.00	0	0
Total IVA544 SPOT										0.00	0	0
Total For IVA544										0.00	0	0
IVA545 On 29/10/2015 Spot Bond			6.70000	99.34352	6.70000	99.34352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.70000	99.21687	6.80000	99.20527				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			6.80000	98.69453	6.80000	98.69453				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			6.80000	98.56766	6.80000	98.56766				0.00	0	0
Total IVA551 SPOT										0.00	0	0
Total For IVA551										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100				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				101.07106		101.05066				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				101.48551		101.46520				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				100.58323		100.56310				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				100.57416		100.55116				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				100.38614		100.36456				0.00	0	500,000,000
Total IVC016 SPOT										0.00	0	500,000,000
Total For IVC016										0.00	0	500,000,000
IVC017 On 12/07/2017 Spot Bond				101.41516		101.39335				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				101.42429		101.40234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.44255		101.42032				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				101.36037		101.33938				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				101.27225		101.25072				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				101.10609		101.08457				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				99.93931		99.91895				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				100.67427		100.65324				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				100.45606		100.43614				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				100.45171		100.43198				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				101.67370		101.65169				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				101.17531		101.15451				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				99.94371		99.92482				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				101.70041		101.67913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.74412		101.72229				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				101.74412		101.72228				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.48500	100.97758	9.53500	100.79533				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	14.77251	100.00000	14.73999				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	12.90759	100.00000	12.87633				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			9.70000	99.86486	9.74000	99.66552				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				101.12668		101.10475				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				106.50918		106.48986				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				101.12957		101.10959				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				102.06189		102.04134				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.86500	102.87546	7.29500	102.91723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.98598		100.96315				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				100.63388		100.61114				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				100.33735		100.31465				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				101.04420		101.02161				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				100.80015		100.77919				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				100.87152		100.84863				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.31533		100.29412				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				99.78491		99.76308				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				101.07145		101.05062				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				101.67149		101.64950				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				100.18783		100.16655				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				101.10260		101.08021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.76743		101.74498				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				100.76916		100.74716				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				101.00238		100.97855				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				100.06653	100.00000	8.85773				0.00	10,000,000,000	10,000,000,000
Total IVC064 SPOT										0.00	10,000,000,000	10,000,000,000
Total For IVC064										0.00	10,000,000,000	10,000,000,000
IVC065 On 10/09/2018 Spot Bond				100.18151		100.15834				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				101.28828		101.26205				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				101.12259		101.10029				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				101.27686		101.25472				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	85.18519	100.00000	84.98845				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				102.21012		102.18771				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
KAP00 On 13/06/2017 Spot Bond				100.24822		100.17460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.09134		100.01680				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				100.24503		100.22252				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.42525		100.40131				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				101.21687		101.19052				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				101.22889		101.20100				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.86000	139.19845	8.90000	138.80391				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				101.72482		101.70474				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				100.10014		100.07845				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				100.33729		100.31647				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				99.94692		99.92757				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				101.47195		101.44922				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.64500	99.52874	10.69000	99.35474			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	100.62029	9.71000	100.59436			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				101.06665		101.04500			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.99000	98.47547	9.05500	98.34208			0.00	0	3,334,000,000
Total LGL02 SPOT									0.00	0	3,334,000,000
Total For LGL02									0.00	0	3,334,000,000
LGL03 On 03/04/2018 Spot Bond			9.18000	100.07936	9.24500	99.91351		21,664,800,000,000.00	2,360,000,000	930,000,000	
Total LGL03 SPOT								21,664,800,000,000.00	2,360,000,000	930,000,000	
Total For LGL03								21,664,800,000,000.00	2,360,000,000	930,000,000	
LGL04 On 14/08/2020 Spot Bond			10.31500	96.51259	10.36000	96.32103			0.00	0	628,000,000
Total LGL04 SPOT									0.00	0	628,000,000
Total For LGL04									0.00	0	628,000,000
LGL05 On 12/12/2021 Spot Bond				100.09614		100.02042			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				100.12302		100.04092			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			8.88500	103.18977	8.31500	103.30262			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				100.13369		100.04905			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				100.18133		100.15815			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				100.72755		100.69706			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.63790		100.61587			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				100.64434		100.62185			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				100.68863		100.66458			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				100.70111		100.68144			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				100.07767		100.05824			0.00	0	0
Total MAQ065 SPOT									0.00	0	0
Total For MAQ065									0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				99.63030		99.61270			0.00	0	0
Total MAQ073 SPOT									0.00	0	0
Total For MAQ073									0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				98.99451		98.97655			0.00	0	0
Total MAQ074 SPOT									0.00	0	0
Total For MAQ074									0.00	0	0
MAQ07 On 10/12/2015 Spot Bond				98.50794		98.48997			0.00	0	0
Total MAQ075 SPOT									0.00	0	0
Total For MAQ075									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.32950		100.30747			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				100.33182		100.30967			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				101.01717		101.00072			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				101.09292		101.07553			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.20986		102.18111				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				99.66710		99.64958				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.60505		101.58714				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				102.18748		102.16731				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				101.67702		101.65806				0.00	0	1,000,000,000
Total MBF033 SPOT										0.00	0	1,000,000,000
Total For MBF033										0.00	0	1,000,000,000
MBF03 On 10/12/2016 Spot Bond				100.29075		100.27076				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				100.61011		100.58994				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				101.07650		101.05655				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				100.83633		100.81649				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				100.80245		100.78212				0.00	2,000,000,000	1,000,000,000
Total MBF042 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MBF042										0.00	2,000,000,000	1,000,000,000
MBF04 On 08/12/2015 Spot Bond				100.19835		100.17816				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				101.30559		101.28543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.37781		101.35648				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				100.67723		100.65608				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBLSA On 30/09/2016 Spot Bond				101.00384		100.98406				0.00	0	0
Total MBLSA1 SPOT										0.00	0	0
Total For MBLSA1										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	63.38208	100.00000	63.22854				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	31.47310	100.00000	31.39685				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	22.49014	100.00000	22.43565				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	22.57940	100.00000	22.52470				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	21.66731	100.00000	21.61483				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	35.41260	100.00000	35.32681				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				101.05754		101.03698				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.14500	103.48390	9.19500	103.30925				0.00	0	620,000,000
Total MBSA01 SPOT										0.00	0	620,000,000
Total For MBSA01										0.00	0	620,000,000
MBSA0 On 15/04/2019 Spot Bond			9.16500	103.00556	9.21500	102.83154				0.00	0	190,000,000

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 MBSA02 SPOT										0.00	0	190,000,000
Total For MBSA02										0.00	0	190,000,000
MEFSA On 05/10/2016 Spot Bond				103.41917		103.39699				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				101.51224		101.49049				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				101.57992		101.55724				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			8.26500	104.20816	8.33000	104.12086				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.13500	102.45074	9.18500	102.28567				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.95500	102.26357	9.99500	102.05247				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				99.94409		99.92534				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				99.94208		99.92265				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			9.99500	100.77826	10.04000	100.60349				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.19000	101.99253	9.25500	101.86751				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MIP4C On 13/01/2016 Spot Bond				101.24814		101.22871				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				101.31375		101.29414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.01971		99.99995				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			9.83000	101.00700	9.87000	100.81265		7,864,000,000,000.00		800,000,000	400,000,000	
Total MMIG02 SPOT								7,864,000,000,000.00		800,000,000	400,000,000	
Total For MMIG02								7,864,000,000,000.00		800,000,000	400,000,000	
MMIG0 On 01/06/2025 Spot Bond				99.65878		99.63560				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			11.51000	99.88897	11.55000	99.62810				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			11.06500	100.09710	11.10500	99.87957				0.00	0	1,100,000,000
Total MMIG05 SPOT										0.00	0	1,100,000,000
Total For MMIG05										0.00	0	1,100,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	33.41716	100.00000	33.33531				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			8.89000	101.90197	8.95500	101.77747				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.88000	103.87561	8.94500	103.74243				0.00	0	520,000,000
Total MTN04 SPOT										0.00	0	520,000,000
Total For MTN04										0.00	0	520,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.47381	100.89771	7.45556				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	7.56801	100.61875	7.54958				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5A16 On 20/06/2016 Spot Bond				99.94079		99.92106			0.00	0	0
Total N5A16 SPOT									0.00	0	0
Total For N5A16									0.00	0	0
N5B23 On 20/06/2023 Spot Bond				99.93668		99.91559			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				99.93586		99.91451			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				99.92692		99.90258			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				99.91945		99.89263			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	10.58132	100.00000	10.55568			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	11.32677	100.00000	11.29932			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			10.13500	93.32248	10.17500	93.10936		2,837,800,000,000.00		280,000,000	1,150,000,000

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 NAM01 SPOT									2,837,800,000,000.00	280,000,000	1,150,000,000
Total For NAM01									2,837,800,000,000.00	280,000,000	1,150,000,000
NAM02 On 29/06/2020 Spot Bond			9.78000	101.40223	9.82000	101.22654			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			7.91000	100.21151	7.95500	100.15412			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			9.67500	99.68802	9.72000	99.48553		16,880,940,000,000.00	1,744,800,000	4,332,400,000	
Total NBK11A SPOT								16,880,940,000,000.00	1,744,800,000	4,332,400,000	
Total For NBK11A								16,880,940,000,000.00	1,744,800,000	4,332,400,000	
NBK12 On 19/03/2021 Spot Bond			9.28000	100.39853	9.32000	100.20408		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			9.73500	99.94571	9.77500	99.69246		0.00	0	610,000,000	
Total NBK13A SPOT								0.00	0	610,000,000	
Total For NBK13A								0.00	0	610,000,000	
NBK13 On 21/02/2017 Spot Bond				101.32849		101.30852		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			9.64000	100.60902	9.68000	100.41097		5,784,000,000,000.00	600,000,000	600,000,000	
Total NBK14A SPOT								5,784,000,000,000.00	600,000,000	600,000,000	
Total For NBK14A								5,784,000,000,000.00	600,000,000	600,000,000	
NBK15 On 11/02/2022 Spot Bond			9.88000	95.81133	9.92000	95.60598		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	
NBK15 On 27/08/2017 Spot Bond				101.41335		101.39304		0.00	400,000,000	100,000,000	
Total NBK15B SPOT								0.00	400,000,000	100,000,000	
Total For NBK15B								0.00	400,000,000	100,000,000	
NBK16 On 12/02/2025 Spot Bond			10.46000	94.91844	10.50000	94.66629		102,508,000,000,000.00	9,800,000,000	2,450,000,000	
Total NBK16A SPOT								102,508,000,000,000.00	9,800,000,000	2,450,000,000	
Total For NBK16A								102,508,000,000,000.00	9,800,000,000	2,450,000,000	
NBK16 On 25/07/2016 Spot Bond				100.91840		100.89861		0.00	0	600,000,000	
Total NBK16B SPOT								0.00	0	600,000,000	
Total For NBK16B								0.00	0	600,000,000	
NBK17 On 22/04/2026 Spot Bond			10.64000	99.70882	10.68000	99.43788		0.00	0	1,050,000,000	

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 NBK17A SPOT										0.00	0	1,050,000,000
Total For NBK17A										0.00	0	1,050,000,000
NBK17I On 28/11/2016 Spot Bond				100.49462		100.47509				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18J On 01/06/2020 Spot Bond			9.62500	101.37667	9.67000	101.18499				0.00	0	127,300,000
Total NBK18A SPOT										0.00	0	127,300,000
Total For NBK18A										0.00	0	127,300,000
NBK18I On 20/03/2017 Spot Bond				99.76941		99.75080				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19J On 01/06/2022 Spot Bond			10.03000	100.97206	10.07000	100.75560				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				101.21494		101.19526				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20J On 01/06/2026 Spot Bond			10.71000	100.85473	10.75000	100.57892				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				101.72727		101.70610				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21J On 21/07/2027 Spot Bond			10.91000	99.83682	10.95000	99.54941				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				100.76305		100.74276				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				100.77372		100.75287				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				100.79374		100.77235				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				100.82533		100.80367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.84860		100.82570				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				101.30735		101.28441				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				100.35768		100.33649				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.18000	99.94102	7.18000	99.96067				0.00	0	0
Total NBK2A SPOT										0.00	0	0
Total For NBK2A										0.00	0	0
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			9.21500	107.38055	9.26500	107.18348		52,525,500,000,000.00		5,700,000,000	4,060,000,000	
Total NBK3A SPOT								52,525,500,000,000.00		5,700,000,000	4,060,000,000	
Total For NBK3A								52,525,500,000,000.00		5,700,000,000	4,060,000,000	
NBK4 On 28/10/2024 Spot Bond			11.03500	38.53710	11.07500	38.39981				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.36180		101.33876				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			7.95500	100.56898	8.00000	105.19921				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				99.90318		101.74466				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				98.65104		98.63256				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				100.34299		100.32138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.16367		101.14192				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				101.12681		101.10488				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				95.18480		95.16569				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				100.72454		100.70194				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				99.93944		99.91914				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				99.94569		99.92748				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				102.11203		102.09014				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				99.94462		99.92606				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				99.94055		99.92074				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				99.94059		99.92079				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				101.01121		100.99076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.93176		99.90904				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			10.20500	102.48987	10.24500	102.23480				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				99.93217		99.90958				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			10.24000	101.39255	10.28000	101.13141				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				99.93176		99.90904				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				99.93849		99.91800				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				101.88117		101.85988				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				99.93110		99.90816				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				99.93028		99.90707				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				100.33908		100.31769				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				101.51096		101.48917				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				99.93200		99.90936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.81500	99.97859	7.81500	100.00000				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				101.32207		101.29730				0.00	560,000,000	280,000,000
Total NED13 SPOT										0.00	560,000,000	280,000,000
Total For NED13										0.00	560,000,000	280,000,000
NED14 On 29/11/2023 Spot Bond				99.16043		99.13611				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			10.34500	105.08114	10.39500	104.90615				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				98.94101		98.91780				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				103.63907		103.61409				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				101.53980		101.51478				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				102.09997		102.07264				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2025 Spot Bond			11.54500	101.48460	11.59000	101.29278				0.00	0	2,030,000,000
Total NED20 SPOT										0.00	0	2,030,000,000
Total For NED20										0.00	0	2,030,000,000
NED9 On 06/07/2017 Spot Bond				101.34774		101.32925				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	119.96631	9.44500	119.93623				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100				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			2.29000	173.99043	2.29000	173.95431				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			2.60000	112.91001	2.60000	112.88568				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	190.36325	3.45000	190.32369				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			2.99000	109.26534	2.99000	109.24065				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			3.30000	142.70511	3.30000	142.67161				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			3.21000	154.54419	3.21000	154.50717				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			9.04500	102.57699	9.09000	102.37756				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.67500	103.59104	9.72000	103.39368				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.99762		100.97848				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.49646		100.47658				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.51341		100.49285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.50327		100.48311				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				100.53302		100.51168				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			9.87500	104.45727	9.92000	104.20665				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				100.52356		100.50259				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				100.51680		100.49610				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				100.56198		100.53947				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			10.07500	103.59470	10.12000	103.39776				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				100.53032		100.50908				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.53371		100.51233				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				100.59099		100.56732				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				100.65839		100.63200				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				100.61734		100.59260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.54384		100.52206			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			8.93500	112.70102	8.98500	112.52972			0.00	0	600,000,000
Total NRA018 SPOT									0.00	0	600,000,000
Total For NRA018									0.00	0	600,000,000
NRA02: On 31/10/2022 Spot Bond			9.73000	117.39513	9.77000	117.14634			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			2.18500	176.54536	2.18500	176.50922			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			10.86000	113.27282	10.90000	112.94380		54,734,400,000,000.00	5,040,000,000	2,520,000,000	
Total NRA028 SPOT								54,734,400,000,000.00	5,040,000,000	2,520,000,000	
Total For NRA028								54,734,400,000,000.00	5,040,000,000	2,520,000,000	
NTC12 On 25/08/2016 Spot Bond				101.20361		101.18279			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				99.94115		99.92071			0.00	40,000,000	20,000,000
Total NTC16 SPOT									0.00	40,000,000	20,000,000
Total For NTC16									0.00	40,000,000	20,000,000
NTC17 On 27/02/2017 Spot Bond				100.39212		100.37100			0.00	0	1,500,000,000
Total NTC17 SPOT									0.00	0	1,500,000,000
Total For NTC17									0.00	0	1,500,000,000
NTC18 On 27/02/2019 Spot Bond				100.32726		100.30562			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				101.19214		101.16982			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				100.51967		100.49469			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.63413		100.60365			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13L On 28/05/2020 Spot Bond			100.00000	17.20245	100.00000	17.16077			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	93.78652	100.00000	93.54969			0.00	0	0
Total OCT1A1 SPOT									0.00	0	0
Total For OCT1A1									0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.87500	103.58836	7.30500	103.63038		40,950,000,000,000.00	5,200,000,000	2,600,000,000	
Total OML01 SPOT								10,950,000,000,000.00	5,200,000,000	2,600,000,000	
Total For OML01								10,950,000,000,000.00	5,200,000,000	2,600,000,000	
OML02 On 21/11/2024 Spot Bond				100.48192		100.45836			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			10.19500	99.69803	10.24000	99.52360		3,058,500,000,000.00	300,000,000	150,000,000	
Total OML03 SPOT								3,058,500,000,000.00	300,000,000	150,000,000	
Total For OML03								3,058,500,000,000.00	300,000,000	150,000,000	
OML04 On 19/03/2025 Spot Bond				100.11463		100.09221			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.36000	97.85778	10.40000	97.69177			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2027 Spot Bond			10.91500	97.25273	10.95500	97.04519		32,745,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								12,745,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								12,745,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2030 Spot Bond			11.46000	97.09273	11.50000	96.84022		22,920,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								12,920,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								12,920,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2025 Spot Bond				100.09134		100.06746			0.00	460,000,000	230,000,000
Total OML08 SPOT									0.00	460,000,000	230,000,000
Total For OML08									0.00	460,000,000	230,000,000
OML09 On 14/09/2022 Spot Bond			10.90500	100.09267	10.94500	99.87153			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			11.36000	100.06255	11.40000	99.79729			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 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	57.66139	100.00000	57.52170				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	112.77100	10.00000	112.74100				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				100.22744		100.20645				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				100.87844		100.85871				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				100.73968		100.71893				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				100.30933		100.28981				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				100.33644		100.31524				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				99.87647		99.85698				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				101.14182		101.12095				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				101.22471		101.20321				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.93000	101.81173	9.97000	101.61244				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				101.10567		101.08500			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				101.11862		101.09770			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				101.14737		101.12591			0.00	0	200,000,000
Total PRE1B1 SPOT									0.00	0	200,000,000
Total For PRE1B1									0.00	0	200,000,000
PRE1C On 27/01/2028 Spot Bond				101.27096		101.24713			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				101.29968		101.27530			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				101.04766		101.02425			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			8.28000	43.51100	8.32000	43.33029			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.28000	99.94841	6.28000	99.96560			0.00	0	0
Total R158 SPOT									0.00	0	0
Total For R158									0.00	0	0
R158P On 15/09/2015 Spot Bond			6.80000	99.94414	6.80000	99.96275			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.88500	106.34776	6.93000	106.28342		362,472,650,000,000.00	197,890,000,000	323,865,748,500	
Total R159 SPOT								2,472,650,000,000.00	197,890,000,000	323,865,748,500	
Total For R159								2,472,650,000,000.00	197,890,000,000	323,865,748,500	
R159P On 15/09/2016 Spot Bond			6.71500	93.65962	6.76000	93.60210			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			8.46000	117.15153	8.50000	116.81050		743,253,947,606,000.00	1,106,767,606,100	1,801,641,396,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									13,253,947,606,000.00	106,767,606,100	301,641,396,100
Total For R186									13,253,947,606,000.00	106,767,606,100	301,641,396,100
R187P On 21/12/2026 Spot Bond			8.20000	40.46879	8.24000	40.28525			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			8.12000	37.69730	8.16000	37.51193			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			1.78000	290.09188	1.78000	290.03569			48,357,616,000,000.00	27,167,200,000	25,882,933,000
Total R197 SPOT									18,357,616,000,000.00	27,167,200,000	25,882,933,000
Total For R197									18,357,616,000,000.00	27,167,200,000	25,882,933,000
R202 On 07/12/2033 Spot Bond			1.89000	236.27345	1.89000	236.22698			312,234,432,048,000.00	165,203,403,200	239,487,589,800
Total R202 SPOT									12,234,432,048,000.00	165,203,403,200	239,487,589,800
Total For R202									12,234,432,048,000.00	165,203,403,200	239,487,589,800
R2023 On 28/02/2023 Spot Bond			8.33500	97.17942	8.37500	96.94341			161,362,961,171,000.00	499,263,702,600	421,101,905,500
Total R2023 SPOT									1,362,961,171,000.00	499,263,702,600	421,101,905,500
Total For R2023									1,362,961,171,000.00	499,263,702,600	421,101,905,500
R203 On 15/09/2017 Spot Bond			7.33000	101.74337	7.39500	101.60344			071,767,271,170,000.00	3,284,006,449,000	1,798,876,140,500
Total R203 SPOT									1,767,271,170,000.00	284,006,449,000	798,876,140,500
Total For R203									1,767,271,170,000.00	284,006,449,000	798,876,140,500
R2030 On 31/01/2030 Spot Bond			8.86500	94.09705	8.90500	93.76996			192,190,575,622,000.00	1,600,923,922,800	675,627,035,000
Total R2030 SPOT									12,190,575,622,000.00	600,923,922,800	675,627,035,000
Total For R2030									12,190,575,622,000.00	600,923,922,800	675,627,035,000
R2032 On 31/03/2032 Spot Bond			8.94500	97.90773	8.99000	97.51751			108,497,100,649,000.00	682,895,148,200	337,368,750,400
Total R2032 SPOT									18,497,100,649,000.00	682,895,148,200	337,368,750,400
Total For R2032									18,497,100,649,000.00	682,895,148,200	337,368,750,400
R2035 On 28/02/2035 Spot Bond			9.03500	98.97917	9.06500	98.68608			277,175,324,500,000.00	473,400,700,000	321,079,705,200
Total R2035 SPOT									17,175,324,500,000.00	473,400,700,000	321,079,705,200
Total For R2035									17,175,324,500,000.00	473,400,700,000	321,079,705,200
R2037 On 31/01/2037 Spot Bond			9.04500	95.99815	9.07500	95.70542			647,146,865,415,000.00	734,897,387,000	455,798,845,300
Total R2037 SPOT									17,146,865,415,000.00	734,897,387,000	455,798,845,300
Total For R2037									17,146,865,415,000.00	734,897,387,000	455,798,845,300
R204 On 21/12/2018 Spot Bond			7.71500	102.73360	7.76500	102.56995			813,568,763,429,500.00	1,531,246,761,300	533,980,495,700
Total R204 SPOT									13,568,763,429,500.00	531,246,761,300	533,980,495,700
Total For R204									13,568,763,429,500.00	531,246,761,300	533,980,495,700
R2040 On 31/01/2040 Spot Bond			9.05500	100.64177	9.08500	100.32644			499,508,000,000,000.00	165,600,000,000	61,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 SPOT									19,508,000,000,000.00	165,600,000,000	61,100,000,000
Total For R2040									19,508,000,000,000.00	165,600,000,000	61,100,000,000
R2044 On 31/01/2044 Spot Bond			9.08500	97.75536	9.11500	97.43758			632,279,051,881,000.00	840,096,758,600	511,180,178,400
Total R2044 SPOT									12,279,051,881,000.00	840,096,758,600	511,180,178,400
Total For R2044									12,279,051,881,000.00	840,096,758,600	511,180,178,400
R2048 On 28/02/2048 Spot Bond			9.06500	97.14722	9.09500	96.82095			791,251,525,629,500.00	638,858,414,300	588,000,704,000
Total R2048 SPOT									11,251,525,629,500.00	638,858,414,300	588,000,704,000
Total For R2048									11,251,525,629,500.00	638,858,414,300	588,000,704,000
R207 On 15/01/2020 Spot Bond			7.99500	98.58570	8.04000	98.40554			906,971,666,239,000.00	1,489,302,272,200	579,374,698,900
Total R207 SPOT									16,971,666,239,000.00	489,302,272,200	579,374,698,900
Total For R207									16,971,666,239,000.00	489,302,272,200	579,374,698,900
R208 On 31/03/2021 Spot Bond			8.13000	97.09738	8.17000	96.90747			937,727,634,225,000.00	853,349,032,500	480,141,093,800
Total R208 SPOT									17,727,634,225,000.00	853,349,032,500	480,141,093,800
Total For R208									17,727,634,225,000.00	853,349,032,500	480,141,093,800
R209 On 31/03/2036 Spot Bond			8.98000	77.52189	9.01000	77.28004			584,213,430,396,000.00	1,401,360,070,200	753,112,159,400
Total R209 SPOT									14,213,430,396,000.00	401,360,070,200	753,112,159,400
Total For R209									14,213,430,396,000.00	401,360,070,200	753,112,159,400
R210 On 31/03/2028 Spot Bond			1.81000	179.09615	1.81000	179.06131			38,698,857,040,000.00	21,380,584,000	51,318,516,100
Total R210 SPOT									18,698,857,040,000.00	21,380,584,000	51,318,516,100
Total For R210									18,698,857,040,000.00	21,380,584,000	51,318,516,100
R211 On 31/01/2017 Spot Bond			1.03000	134.62356	1.00000	134.65454			73,342,866,392,000.00	71,206,666,400	57,072,777,400
Total R211 SPOT									13,342,866,392,000.00	71,206,666,400	57,072,777,400
Total For R211									13,342,866,392,000.00	71,206,666,400	57,072,777,400
R212 On 31/01/2022 Spot Bond			1.74000	139.72062	1.74000	139.69373			568,218,310,650,000.00	326,562,247,500	182,368,206,000
Total R212 SPOT									18,218,310,650,000.00	326,562,247,500	182,368,206,000
Total For R212									18,218,310,650,000.00	326,562,247,500	182,368,206,000
R213 On 28/02/2031 Spot Bond			8.89500	84.58987	8.93500	84.27571			303,378,775,292,000.00	821,065,629,600	600,663,274,500
Total R213 SPOT									13,378,775,292,000.00	821,065,629,600	600,663,274,500
Total For R213									13,378,775,292,000.00	821,065,629,600	600,663,274,500
R214 On 28/02/2041 Spot Bond			9.02000	75.33725	9.05000	75.08357			889,416,177,156,000.00	1,207,252,347,800	844,653,513,700
Total R214 SPOT									19,416,177,156,000.00	207,252,347,800	344,653,513,700
Total For R214									19,416,177,156,000.00	207,252,347,800	344,653,513,700
R228C On 15/09/2015 Spot Bond			6.80000	99.94414	6.80000	99.96275			0.00	0	0
Total R228C SPOT									0.00	0	0
Total For R228C									0.00	0	0
R229C On 15/03/2016 Spot Bond			6.70500	96.81648	6.75000	96.77847			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.71500	93.65962	6.76000	93.60210			0.00	0	0
Total R230C SPOT									0.00	0	0
Total For R230C									0.00	0	0
R328C On 21/12/2015 Spot Bond			6.72500	98.29757	6.77000	98.26846			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			6.70500	95.13118	6.75000	95.08259			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			6.76500	91.97823	6.81000	91.91112			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			7.30500	88.15723	7.37000	88.04276			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			7.35500	84.95822	7.42000	84.82123			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			7.72000	81.15393	7.77000	81.02943			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			7.70000	78.18683	7.75000	78.04813			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			7.68000	75.34273	7.73000	75.19099			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			7.67000	72.58631	7.72000	72.42270			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			7.95500	68.99928	8.00000	68.84264			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			7.93500	66.42696	7.98000	66.26183			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R338C SPOT									0.00	0	0
Total For R338C									0.00	0	0
R339C On 21/06/2021 Spot Bond			8.05000	63.48660	8.09000	63.33250			0.00	0	0
Total R339C SPOT									0.00	0	0
Total For R339C									0.00	0	0
R340C On 21/12/2021 Spot Bond			8.02000	61.14037	8.06000	60.98027			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			7.99000	58.89784	8.03000	58.73235			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			7.96000	56.75396	8.00000	56.58363			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			7.92000	54.74474	7.96000	54.56997			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			7.88000	52.82700	7.92000	52.64825			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			8.40000	48.64865	8.44000	48.47446			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			8.36000	46.85398	8.40000	46.67727			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			8.32000	45.14288	8.36000	44.96400			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			8.28000	43.51100	8.32000	43.33029			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			8.24000	41.95426	8.28000	41.77200			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			8.20000	40.46879	8.24000	40.28525			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			8.16000	39.05095	8.20000	38.86638			0.00	0	0
Total R351C SPOT									0.00	0	0
Total For R351C									0.00	0	0
R352C On 21/12/2027 Spot Bond			8.12000	37.69730	8.16000	37.51193			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				102.89356		102.86982			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				103.69921		103.67241			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				102.52619		102.50211			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				100.19427		100.16947			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	29.93723	100.00000	29.86471			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	24.02252	100.00000	23.96433			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	39.06583	100.00000	38.97015			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	89.58441	100.00000	89.36906			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	39.02774	100.00000	38.93215			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	20.09396	100.00000	20.04529			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	29.12050	100.00000	29.04291				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	8.84054	100.00000	8.81493				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	16.08508	100.00000	16.04222				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	13.03185	100.00000	12.99712				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	10.02544	100.00000	9.99873				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				100.15089		100.12878				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				100.07022		100.05124				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.48061		100.45864				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				100.50430		100.48125				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				100.47924		100.45920				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				103.47466		103.45514				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				99.89862		101.70145				0.00	1,600,000,000	800,000,000

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 RDFC22 SPOT										0.00	1,600,000,000	800,000,000
Total For RDFC22										0.00	1,600,000,000	800,000,000
RDFC2 On 25/11/2015 Spot Bond				100.45665		100.43746				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				100.47522		100.45524				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				101.04156		101.02145				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.63024		100.60763				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				100.54655		100.52753				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				101.23918		101.21818				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				100.11026		100.08268				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				100.52955		100.49993				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	20.80206	100.00000	20.75112				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	13.23625	100.00000	13.20383				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	10.16968	100.00000	10.14478				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	8.99653	100.00000	8.97450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				101.45466		101.43303				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.97299		100.95099				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				100.23923		100.21753				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				101.54585		101.52527				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				100.44898		100.42738				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				100.24358		100.22111				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				101.49637		101.47638				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				101.26361		101.24221				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI0€ 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				90.98277		90.92759				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				85.18860		85.14461				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				96.11125		96.04297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				95.58120		95.50938				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				99.70466		102.44369				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				82.60163		85.65278				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				97.96041		97.90413				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	103.26177	12.35000	103.22815				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	15.88244	100.00000	15.84397				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				100.58461		100.50878				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	8.97757	100.00000	8.95558				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	39.11523	100.00000	39.02048				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	89.53771	100.00000	89.32039				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	14.28352	100.00000	14.24891				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	42.22461	100.00000	42.12232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				105.54225		105.49327			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				60.43451		60.46069			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.50000	106.07152	9.54000	105.87210			0.00	0	770,000,000
Total RW21 SPOT									0.00	0	770,000,000
Total For RW21									0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			9.85500	100.65581	9.89500	100.41037			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			10.15500	103.41490	10.19500	103.09838			0.00	0	150,000,000
Total RW28 SPOT									0.00	0	150,000,000
Total For RW28									0.00	0	150,000,000
SBC2 On 28/04/2016 Spot Bond				98.20041		98.14058			0.00	0	0
Total SBC2 SPOT									0.00	0	0
Total For SBC2									0.00	0	0
SBK12 On 24/11/2016 Spot Bond			8.08500	106.44057	8.13000	106.36654		16,170,000,000,000.00	2,000,000,000	1,000,000,000	
Total SBK12 SPOT								16,170,000,000,000.00	2,000,000,000	1,000,000,000	
Total For SBK12								16,170,000,000,000.00	2,000,000,000	1,000,000,000	
SBK12 On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100		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				101.54058		101.51893		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			9.58000	103.00515	9.64500	102.85211		28,740,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBK14 SPOT								28,740,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBK14								28,740,000,000,000.00	3,000,000,000	1,500,000,000	
SBK15 On 23/01/2022 Spot Bond				100.64018		100.61644		0.00	1,000,000,000	2,000,000,000	
Total SBK15 SPOT								0.00	1,000,000,000	2,000,000,000	
Total For SBK15								0.00	1,000,000,000	2,000,000,000	
SBK16 On 15/03/2023 Spot Bond				99.35804		99.38344		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 SBK16 SPOT										0.00	0	500,000,000
Total For SBK16										0.00	0	500,000,000
SBK17 On 30/07/2024 Spot Bond				100.05849		100.03586				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				98.98246		98.96146				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				101.31221		101.28893				0.00	0	100,000,000
Total SBK19 SPOT										0.00	0	100,000,000
Total For SBK19										0.00	0	100,000,000
SBK20 On 02/12/2024 Spot Bond				100.43101		100.40387				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				101.02961		101.00358				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				100.74673		100.71942				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			11.93500	101.81415	11.97500	101.60327				0.00	0	2,150,000,000
Total SBK23 SPOT										0.00	0	2,150,000,000
Total For SBK23										0.00	0	2,150,000,000
SBK9 On 10/04/2018 Spot Bond			9.21500	101.86332	9.26500	101.72770		43,863,400,000,000.00		4,760,000,000	2,380,000,000	
Total SBK9 SPOT								13,863,400,000,000.00		4,760,000,000	2,380,000,000	
Total For SBK9								13,863,400,000,000.00		4,760,000,000	2,380,000,000	
SBN27 On 15/09/2015 Spot Bond			7.77000	99.93618	7.77000	99.95745				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.22000	99.93248	8.22000	99.95498				0.00	0	0
Total SBN29 SPOT										0.00	0	0
Total For SBN29										0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.53000	99.93815	7.53000	99.95876				0.00	0	0
Total SBN31 SPOT										0.00	0	0
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.73000	99.20611	8.79500	99.06689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.67500	99.93696	7.67500	99.95797			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			8.26000	99.93215	8.26000	99.95476			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.01101		100.03882			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				101.68207		101.65994			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.27000	101.05075	8.33500	100.90939			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				101.47369		101.45465			0.00	0	246,750,000
Total SBS15 SPOT									0.00	0	246,750,000
Total For SBS15									0.00	0	246,750,000
SBS16 On 22/09/2018 Spot Bond				99.91966		99.89949			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.78464		100.76246			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			9.90500	103.57501	9.94500	103.37388			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			10.36000	101.44103	10.40000	101.16245			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				100.75201		100.72853			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				100.61097		100.58968			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.51700		101.49457			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			9.06500	102.19817	9.13500	101.95926		2,006,084,500,000.00	221,300,000	591,300,000	
Total SBS25 SPOT								2,006,084,500,000.00	221,300,000	591,300,000	
Total For SBS25								2,006,084,500,000.00	221,300,000	591,300,000	
SBS26l On 28/02/2017 Spot Bond			100.00000	31.03299	100.00000	30.96468		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			9.87500	102.21767	9.91500	101.96382		0.00	0	2,570,000,000	
Total SBS27 SPOT								0.00	0	2,570,000,000	
Total For SBS27								0.00	0	2,570,000,000	
SBS28 On 23/04/2017 Spot Bond				100.90822		100.88839		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			9.08500	101.07575	9.16500	100.80462		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			10.37000	88.73941	10.41000	88.48500		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS30 On 12/06/2019 Spot Bond				99.10017		98.93452		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			10.11000	100.38602	10.15000	100.09228		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				99.94332		99.92430		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				99.94173		99.92216		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			10.26000	99.04733	10.30000	98.79068		29,754,000,000,000.00	2,900,000,000	1,450,000,000	

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 SBS34 SPOT									9,754,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									9,754,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.21766		101.19720			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				100.99539		100.97437			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			9.37500	96.16790	9.46000	95.85468			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			10.56000	92.62818	10.60000	92.38200		61,881,600,000,000.00	5,860,000,000	5,590,000,000	
Total SBS38 SPOT								61,881,600,000,000.00	5,860,000,000	5,590,000,000	
Total For SBS38								61,881,600,000,000.00	5,860,000,000	5,590,000,000	
SBS39 On 29/01/2030 Spot Bond			11.24500	90.50527	11.28500	90.22006			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			9.90000	97.00807	9.94000	96.80820			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			7.41500	105.30275	7.50000	105.21483		251,220,200,000,000.00	33,880,000,000	17,270,000,000	
Total SBS9 SPOT								251,220,200,000,000.00	33,880,000,000	17,270,000,000	
Total For SBS9								251,220,200,000,000.00	33,880,000,000	17,270,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.39000	278.37691	2.39000	278.31841		286,800,000,000.00	120,000,000	60,000,000	
Total SBSI11 SPOT								286,800,000,000.00	120,000,000	60,000,000	
Total For SBSI11								286,800,000,000.00	120,000,000	60,000,000	
SBSI12 On 31/01/2017 Spot Bond			1.64000	133.52793	1.61000	133.55629			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	28.49286	100.00000	28.42308			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				101.37545		101.35497				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	33.00994	100.00000	32.92910				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				82.63494		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			2.30000	132.35629	2.27000	132.38187				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.97968	6.50000	102.96168				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				101.07407		101.10129				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				103.14736		103.12559				0.00	400,000,000	100,000,000
Total SHS04 SPOT										0.00	400,000,000	100,000,000
Total For SHS04										0.00	400,000,000	100,000,000
SHS05 On 29/06/2017 Spot Bond			8.83000	101.78411	8.89500	101.65506				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				101.20118		101.12686				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				101.59728		101.57583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				99.93833		99.91778				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	35.24123	100.00000	35.15585				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	112.77100	10.00000	112.74100				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				100.08662		100.01322				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				100.36787		100.34811				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	62.31504	100.00000	62.16408				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	48.41730	100.00000	48.30001				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	40.10405	100.00000	40.00690				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.67000	101.08167	9.73500	100.94019				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				101.35957		101.33598				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				100.57381		100.55082				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				101.73279		101.71143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				101.79910		101.77689			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			10.03000	101.40101	10.07000	101.22558			0.00	0	1,400,000
Total SHS25 SPOT									0.00	0	1,400,000
Total For SHS25									0.00	0	1,400,000
SHS26 On 29/06/2020 Spot Bond				101.76411		101.74114			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.13500	102.16784	8.18000	102.10651		18,547,800,000,000.00	2,280,000,000	1,190,000,000	
Total SLI2 SPOT								18,547,800,000,000.00	2,280,000,000	1,190,000,000	
Total For SLI2								18,547,800,000,000.00	2,280,000,000	1,190,000,000	
SLI3 On 15/08/2018 Spot Bond			9.36500	99.12976	9.41500	98.98160		0.00	0	120,000,000	
Total SLI3 SPOT								0.00	0	120,000,000	
Total For SLI3								0.00	0	120,000,000	
SNT01 On 15/09/2017 Spot Bond			8.73000	99.20611	8.79500	99.06689		65,824,200,000,000.00	7,540,000,000	3,900,000,000	
Total SNT01 SPOT								65,824,200,000,000.00	7,540,000,000	3,900,000,000	
Total For SNT01								65,824,200,000,000.00	7,540,000,000	3,900,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.59609		100.57470		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				100.95342		100.93223		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	
Total For SPDA4								0.00	0	0	
SPDA5 On 21/08/2024 Spot Bond				100.56989		100.54934		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				100.58481		100.56373		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				100.62091		100.59768		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			8.43000	103.01643	8.49500	102.94466		0.00	0	160,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA01 SPOT										0.00	0	160,000,000
Total For SSA01										0.00	0	160,000,000
SSA04 On 16/04/2016 Spot Bond				101.42359		101.40370				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				101.34046		101.31923				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			9.80500	97.08783	9.84500	96.92345		17,649,000,000,000.00		1,800,000,000	1,060,000,000	
Total SSA06 SPOT								17,649,000,000,000.00		1,800,000,000	1,060,000,000	
Total For SSA06								17,649,000,000,000.00		1,800,000,000	1,060,000,000	
SSN00 On 01/03/2017 Spot Bond				100.38982		100.36674				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				99.78090		99.75867				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				101.19969		101.17725				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			9.70000	90.74369	9.74000	90.56525				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			9.70000	90.74369	9.74000	90.56525				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/01/2020 Spot Bond			9.41500	93.71515	9.46000	93.54222				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				99.99988		99.97887				0.00	400,000,000	100,000,000
Total SSN008 SPOT										0.00	400,000,000	100,000,000
Total For SSN008										0.00	400,000,000	100,000,000
SSN00 On 15/09/2017 Spot Bond			8.21000	100.13880	8.27500	99.99932				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			2.49000	113.96249	2.49000	113.93827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011: On 21/12/2018 Spot Bond			9.02500	99.08560	9.07500	98.92564				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012: On 26/08/2018 Spot Bond			8.50000	100.52707	8.50000	100.50410				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015: On 21/12/2026 Spot Bond			10.50000	102.51973	10.54000	102.23083			17,010,000,000,000.00	1,620,000,000	810,000,000	
Total SSN017 SPOT									17,010,000,000,000.00	1,620,000,000	810,000,000	
Total For SSN017									17,010,000,000,000.00	1,620,000,000	810,000,000	
SSN017: On 02/09/2016 Spot Bond				100.32825		100.30756			0.00	0	0	
Total SSN018 SPOT									0.00	0	0	
Total For SSN018									0.00	0	0	
SSN018: On 28/02/2031 Spot Bond			10.76500	72.28682	10.80500	72.03202			0.00	0	0	
Total SSN021 SPOT									0.00	0	0	
Total For SSN021									0.00	0	0	
SSN021: On 21/01/2019 Spot Bond				101.27260		101.25066			0.00	0	0	
Total SSN024 SPOT									0.00	0	0	
Total For SSN024									0.00	0	0	
SSN024: On 16/01/2019 Spot Bond				101.29740		101.27628			0.00	0	0	
Total SSN026 SPOT									0.00	0	0	
Total For SSN026									0.00	0	0	
SSN026: On 25/09/2019 Spot Bond				99.84981		99.82814			0.00	0	0	
Total SSN027 SPOT									0.00	0	0	
Total For SSN027									0.00	0	0	
SSN027: On 16/10/2019 Spot Bond				101.44983		101.42626			0.00	0	0	
Total SSN028 SPOT									0.00	0	0	
Total For SSN028									0.00	0	0	
SSN028: On 07/12/2023 Spot Bond				99.73881		99.71276			0.00	0	0	
Total SSN029 SPOT									0.00	0	0	
Total For SSN029									0.00	0	0	
SSN029: On 24/05/2017 Spot Bond				100.54249		100.52059			0.00	0	0	
Total SSN030 SPOT									0.00	0	0	
Total For SSN030									0.00	0	0	
SSN030: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.02230		100.00000				0.00	400,000,000	100,000,000
Total SSN033 SPOT										0.00	400,000,000	100,000,000
Total For SSN033										0.00	400,000,000	100,000,000
SSN03: On 02/06/2020 Spot Bond				100.36654		100.34344				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY125C On 16/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				99.43006		99.41225				0.00	0	0
Total SY1252 SPOT										0.00	0	0
Total For SY1252										0.00	0	0
SY1254 On 27/10/2015 Spot Bond				99.29018		99.27198				0.00	0	0
Total SY1254 SPOT										0.00	0	0
Total For SY1254										0.00	0	0
SY1255 On 28/10/2015 Spot Bond				99.27159		99.25338				0.00	0	0
Total SY1255 SPOT										0.00	0	0
Total For SY1255										0.00	0	0
SY1256 On 03/11/2015 Spot Bond				99.16217		99.14396				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				98.93145		98.91334				0.00	0	0
Total SY1257 SPOT										0.00	0	0
Total For SY1257										0.00	0	0
SY1258 On 17/11/2015 Spot Bond				98.91066		98.89250				0.00	0	0
Total SY1258 SPOT										0.00	0	0
Total For SY1258										0.00	0	0
SY1259 On 17/11/2015 Spot Bond				98.91172		98.89358				0.00	0	0
Total SY1259 SPOT										0.00	0	0
Total For SY1259										0.00	0	0
SY1260 On 18/11/2015 Spot Bond				98.89079		98.87261				0.00	0	0
Total SY1260 SPOT										0.00	0	0
Total For SY1260										0.00	0	0
SY1262 On 26/02/2016 Spot Bond				100.43378		100.41475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1262 SPOT										0.00	0	0
Total For SY1262										0.00	0	0
SY1262 On 08/12/2015 Spot Bond				98.52632		98.50812				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				98.49047		98.47228				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	80.21978	100.00000	80.04386				0.00	0	0
Total SY1265 SPOT										0.00	0	0
Total For SY1265										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.34500	99.75910	6.77500	99.75927				0.00	0	0
Total SZ18 SPOT										0.00	0	0
Total For SZ18										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.11000	103.48526	9.15000	103.20223				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				100.58107		100.56014				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				100.62261		100.60027				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			9.64500	98.70311	9.69000	98.53544				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	86.24904	100.00000	86.05031				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				101.14976		101.13030				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				100.91125		100.89161				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				99.91433		99.89352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				99.94615		99.92807				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				99.94335		99.92432				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.55973						0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	96.68032	100.00000	96.53043				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				101.00980		100.99014				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				101.01680		100.99702				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				101.51541		101.49460				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				101.55371		101.53236				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			7.78500	101.95862	7.83000	101.90036				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				101.21362		101.19252				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				101.24606		101.22441				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.30243	7.83000	101.28129				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A On 18/07/2017 Spot Bond				101.19575		101.17496			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				101.23633		101.21485			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	101.23011		101.23672			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				101.19575		101.17496			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				101.23633		101.21485			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	101.19227	7.16000	101.17292			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				101.31581		101.29296			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				101.30932		101.28660			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				101.46484		101.43945			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				101.46336		101.43861			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D On 18/10/2038 Spot Bond				102.07800		102.04203			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				102.00560		101.97088			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A1 On 18/07/2041 Spot Bond				101.19413		101.17337			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				101.24606		101.22441			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	101.45003	8.73000	101.42648			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				100.95709		100.93663			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				101.23633		101.21485			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			9.18500	98.95320	9.23500	98.80856			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				100.79736		100.77704			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				101.25436		101.23313			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				101.31905		101.29615			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				101.30121		101.27862			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				101.31316		101.29094			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.46160		101.43627			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11C2 On 18/07/2041 Spot Bond				101.47478		101.44984			0.00	7,800,000,000	3,900,000,000
Total TH11C2 SPOT									0.00	7,800,000,000	3,900,000,000
Total For TH11C2									0.00	7,800,000,000	3,900,000,000
TH11C3 On 18/07/2041 Spot Bond				101.41766		101.39368			0.00	9,000,000,000	4,500,000,000
Total TH11C3 SPOT									0.00	9,000,000,000	4,500,000,000
Total For TH11C3									0.00	9,000,000,000	4,500,000,000
TH11D1 On 18/07/2041 Spot Bond				101.96535		101.93133			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.97178		101.93765			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.96375		101.93053			0.00	0	0
Total TH11D3 SPOT									0.00	0	0
Total For TH11D3									0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.57361		100.55294			0.00	0	0
Total TH12A1 SPOT									0.00	0	0
Total For TH12A1									0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.59227		100.57092			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.59500	99.32097	9.64000	99.15258			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.58107		100.56014			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A5 On 21/02/2048 Spot Bond				100.60718		100.58529			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.50500	97.53677	9.55000	97.37038			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.59236		100.57111			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond				100.62261		100.60027				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/02/2048 Spot Bond			9.61500	96.43636	9.66000	96.27125				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.64069		100.61760				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.64069		100.61760				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.65660		100.63304				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/02/2048 Spot Bond				100.65660		100.63304				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.70013		100.67489				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.70013		100.67489				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.71697		100.69124				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/02/2048 Spot Bond				100.71621		100.69051				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.93989		100.90595				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				100.93989		100.90595				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				101.14193		101.10728				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				100.95679		100.92243				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				100.42256		100.40227				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				100.43488		100.41399				0.00	0	10,000,000
Total TH13A2 SPOT										0.00	0	10,000,000
Total For TH13A2										0.00	0	10,000,000
TH13A: On 21/08/2050 Spot Bond				100.45501		100.43316				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			9.74500	96.33709	9.79000	95.88479				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				100.48015		100.45708				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				100.51917		100.49423				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				100.50245		100.47832				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				101.25599		101.23474				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.71563	101.06155	6.69921				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.37675		101.35681				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				101.23148		101.21064				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				101.52792		101.50766				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				101.23148		101.21064				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				101.24782		101.22671				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				101.25599		101.23474				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				101.22168		101.20100				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				101.24782		101.22671				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9B On 18/07/2016 Spot Bond				101.33766		101.31503				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				101.33766		101.31503				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				101.33766		101.31503				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				101.46826		101.44342				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				101.50090		101.47551				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				101.46010		101.43540				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				102.11189		102.07614				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				102.15255		102.11612				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				102.13629		102.10013				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			9.85500	89.99346	9.90000	89.82850				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	112.77100	10.00000	112.74100				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			8.38000	104.85518	8.44500	104.70446		420,338,286,000,000.00		50,159,700,000	15,559,700,000	
Total TN17 SPOT								420,338,286,000,000.00		50,159,700,000	15,559,700,000	
Total For TN17								420,338,286,000,000.00		50,159,700,000	15,559,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			9.87500	102.44751	9.91500	102.26328			344,477,525,000,000.00	34,883,800,000	16,430,000,000
Total TN20 SPOT									14,477,525,000,000.00	34,883,800,000	16,430,000,000
Total For TN20									14,477,525,000,000.00	34,883,800,000	16,430,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.69134	100.00000	1.68725			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			10.15500	107.44939	10.19500	107.19768			453,887,880,000,000.00	44,696,000,000	21,066,000,000
Total TN23 SPOT									3,887,880,000,000.00	44,696,000,000	21,066,000,000
Total For TN23									3,887,880,000,000.00	44,696,000,000	21,066,000,000
TN25 On 19/08/2025 Spot Bond			10.29000	95.91880	10.33000	95.65601			305,537,883,000,000.00	29,692,700,000	23,982,700,000
Total TN25 SPOT									15,537,883,000,000.00	29,692,700,000	23,982,700,000
Total For TN25									15,537,883,000,000.00	29,692,700,000	23,982,700,000
TN27 On 14/11/2027 Spot Bond			10.26000	93.72068	10.30000	93.43947			166,212,000,000,000.00	16,200,000,000	9,880,000,000
Total TN27 SPOT									6,212,000,000,000.00	16,200,000,000	9,880,000,000
Total For TN27									6,212,000,000,000.00	16,200,000,000	9,880,000,000
TN30 On 09/10/2030 Spot Bond			10.70500	103.11686	10.74500	102.79552			42,820,000,000,000.00	4,000,000,000	2,100,000,000
Total TN30 SPOT									2,820,000,000,000.00	4,000,000,000	2,100,000,000
Total For TN30									2,820,000,000,000.00	4,000,000,000	2,100,000,000
TN40 On 09/10/2040 Spot Bond			10.95000	103.04338	10.98000	102.76262			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TNF16 On 10/06/2016 Spot Bond				100.16225		100.14150			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.32133		100.30021			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				100.80193		100.77661			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
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				100.69943		100.67762			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.95087		100.92114			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				100.70029		100.67845			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				100.71761		100.67755			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				100.72524		100.70234			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	112.77100	10.00000	112.74100			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				101.56778		101.54743			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				101.52586		101.50500			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				101.49622		101.47724			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.84424		100.82348			0.00	0	538,550,000
Total TPDA05 SPOT									0.00	0	538,550,000
Total For TPDA05									0.00	0	538,550,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.66860	10.00000	99.64104			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	99.67683	9.75000	99.64995			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	9.68490	100.00000	9.65910			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				100.08136		100.06101			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				100.08612		100.06457			0.00	0	0
Total TRAA2 SPOT												0.00	0	0
Total For TRAA2												0.00	0	0
TRAA3U	On	14/06/2024	Spot Bond			100.00000	7.72084	100.00000	7.70193			0.00	0	0
Total TRAA3U SPOT												0.00	0	0
Total For TRAA3U												0.00	0	0
TRAA4U	On	14/06/2024	Spot Bond			100.00000	8.22556	100.00000	8.20542			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				100.08875		100.06655			0.00	0	0
Total TRAB1 SPOT												0.00	0	0
Total For TRAB1												0.00	0	0
TRAB2U	On	14/06/2024	Spot Bond			100.00000	8.52839	100.00000	8.50751			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				100.08928		100.06695			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	8.78076	100.00000	8.75925			0.00	0	0
Total TRAC2U SPOT												0.00	0	0
Total For TRAC2U												0.00	0	0
TRAD1	On	14/06/2024	Spot Bond				100.10398		100.07797			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	11.85957	100.00000	11.83053			0.00	0	0
Total TRAD2U SPOT												0.00	0	0
Total For TRAD2U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE1 On 14/06/2024 Spot Bond				100.13621		100.10212			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	15.24122	100.00000	15.20389			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	14.13062	100.00000	14.09639			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	1.24802	100.00000	1.23851			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP17 On 17/09/2015 Spot Bond				100.00000	0.00000	107.10308			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP17 On 15/10/2015 Spot Bond				105.91327		105.87512			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP17 On 29/10/2015 Spot Bond				99.23009		99.21131			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP17 On 26/11/2015 Spot Bond				98.72186		98.70334			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				98.43389		98.41502			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				97.70043		97.68203			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				97.46344		97.44519			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				97.15127		97.13265			0.00	0	0
Total TSP184 SPOT									0.00	0	0
Total For TSP184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP18ε On 03/03/2016 Spot Bond				96.85219		96.83334			0.00	0	0
Total TSP185 SPOT									0.00	0	0
Total For TSP185									0.00	0	0
TSP18ε On 17/03/2016 Spot Bond				96.51910		96.49987			0.00	0	0
Total TSP186 SPOT									0.00	0	0
Total For TSP186									0.00	0	0
TSP18ε On 31/03/2016 Spot Bond				96.24990		96.23067			0.00	0	0
Total TSP188 SPOT									0.00	0	0
Total For TSP188									0.00	0	0
TSP18ε On 12/11/2015 Spot Bond				99.00190		98.98375			0.00	0	0
Total TSP189 SPOT									0.00	0	0
Total For TSP189									0.00	0	0
TSP19ϵ On 12/05/2016 Spot Bond				95.48140		95.46233			0.00	0	0
Total TSP190 SPOT									0.00	0	0
Total For TSP190									0.00	0	0
TSP191 On 26/05/2016 Spot Bond				95.16865		95.14940			0.00	0	0
Total TSP191 SPOT									0.00	0	0
Total For TSP191									0.00	0	0
TSP192 On 09/06/2016 Spot Bond				94.84146		94.82200			0.00	0	0
Total TSP192 SPOT									0.00	0	0
Total For TSP192									0.00	0	0
TSP19ϵ 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
TSP194 On 14/01/2016 Spot Bond				97.87129		97.85325			0.00	0	0
Total TSP194 SPOT									0.00	0	0
Total For TSP194									0.00	0	0
TSP19ε On 18/08/2016 Spot Bond				93.52730		93.50798			0.00	0	0
Total TSP195 SPOT									0.00	0	0
Total For TSP195									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	15.04751	100.00000	15.01105			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TWC09 On 21/09/2015 Spot Bond				99.94259		99.92347			0.00	0	0
Total TWC090 SPOT									0.00	0	0
Total For TWC090									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC09 On 16/10/2015 Spot Bond				101.18121		101.16194				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.81355		100.79443				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				100.45153		100.43255				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				101.26729		101.24918				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				101.21298		101.19487				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				101.22105		101.20175				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				101.17677		101.15866				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				101.15866		101.14056				0.00	0	0
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				101.00908		100.98981				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				101.03562		101.01712				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC115 SPOT										0.00	0	0
Total For TWC115										0.00	0	0
TWC11 On 23/11/2015 Spot Bond				100.51781		100.49932				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC11 On 17/02/2016 Spot Bond				100.52577		100.50682			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				100.46233		100.44384			0.00	0	0
Total TWC118 SPOT									0.00	0	0
Total For TWC118									0.00	0	0
TWC11 On 22/09/2015 Spot Bond				100.45240		100.43430			0.00	0	0
Total TWC119 SPOT									0.00	0	0
Total For TWC119									0.00	0	0
TWC12 On 30/11/2015 Spot Bond				100.42534		100.40685			0.00	0	0
Total TWC120 SPOT									0.00	0	0
Total For TWC120									0.00	0	0
TWC12 On 29/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC121 SPOT									0.00	0	0
Total For TWC121									0.00	0	0
TWC12 On 14/10/2015 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total TWC122 SPOT									0.00	0	0
Total For TWC122									0.00	0	0
TWC12 On 10/12/2015 Spot Bond			100.00000	84.24656	100.00000	100.00000			0.00	0	0
Total TWC123 SPOT									0.00	0	0
Total For TWC123									0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				101.34147		101.32145			0.00	0	0
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond				100.46945		100.44904			0.00	0	0
Total TWCJ21 SPOT									0.00	0	0
Total For TWCJ21									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				101.22582		101.20753			0.00	0	0
Total TWCM20 SPOT									0.00	0	0
Total For TWCM20									0.00	0	0
TWCM2 On 30/11/2015 Spot Bond				100.43479		100.41589			0.00	0	0
Total TWCM21 SPOT									0.00	0	0
Total For TWCM21									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.53000	105.35002	9.57000	105.15086		2,191,900,000,000.00		230,000,000	230,000,000
Total UG21 SPOT								2,191,900,000,000.00		230,000,000	230,000,000
Total For UG21								2,191,900,000,000.00		230,000,000	230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	8.33191	100.00000	8.31541				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	7.63532	100.00000	7.61149				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.14071	100.00000	8.12460				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	7.54862	100.00000	7.52505				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				103.46788		103.44806				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				99.85621		99.83571				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				100.99625		100.97671				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				100.28230		100.26214				0.00	15,400,000,000	7,700,000,000
Total VKC11 SPOT										0.00	15,400,000,000	7,700,000,000
Total For VKC11										0.00	15,400,000,000	7,700,000,000
VKE02 On 08/05/2016 Spot Bond				100.82530		100.80370				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				100.82640		100.80477				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				100.06054		101.89353				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond				99.79821		101.67875			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				100.81299		100.79172			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				100.21221		100.19075			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	7.82580	100.00000	7.81031			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	7.31292	100.00000	7.29010			0.00	0	0
Total VPA02U SPOT									0.00	0	0
Total For VPA02U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.63461	100.00000	7.61950			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	7.22622	100.00000	7.20366			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00032	100.00000	0.00032			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			7.27500	107.23984	7.32000	107.18773		129,495,000,000,000.00	17,800,000,000	8,900,000,000	
Total WS04 SPOT								129,495,000,000,000.00	17,800,000,000	8,900,000,000	
Total For WS04								129,495,000,000,000.00	17,800,000,000	8,900,000,000	
WS05 On 01/08/2018 Spot Bond			1.57000	241.84136	1.54000	241.99073		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.81000	104.59659	7.87500	104.47207		39,050,000,000,000.00	5,000,000,000	6,379,000,000	
Total WSP2 SPOT								39,050,000,000,000.00	5,000,000,000	6,379,000,000	
Total For WSP2								39,050,000,000,000.00	5,000,000,000	6,379,000,000	
WSP3 On 28/05/2019 Spot Bond			8.27000	105.02493	8.32000	104.84316		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			8.62000	104.18272	8.66500	103.98657			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			8.83000	103.48855	8.87000	103.28745		58,278,000,000,000.00	6,600,000,000	3,300,000,000	
Total WSP5 SPOT								58,278,000,000,000.00	6,600,000,000	3,300,000,000	
Total For WSP5								58,278,000,000,000.00	6,600,000,000	3,300,000,000	
Z020 On 19/10/2015 Spot Bond			6.76500	99.42872	6.19500	99.45981		0.00	0	0	
Total Z020 SPOT								0.00	0	0	
Total For Z020								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			7.66000	73.85036	7.71000	73.69196		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
ZA021 On 20/10/2015 Spot Bond			100.00000	91.93955	100.00000	91.70854		0.00	0	0	
Total ZA021 SPOT								0.00	0	0	
Total For ZA021								0.00	0	0	
ZA029 On 20/09/2016 Spot Bond			100.00000	49.81046	100.00000	49.71595		0.00	0	0	
Total ZA029 SPOT								0.00	0	0	
Total For ZA029								0.00	0	0	
Total for SPOT								1.81e+017	181,577,741,500	563,565,941,200	
Total for SPOT :								1.81e+017	181,577,741,500	563,565,941,200	
Total Futures								1.81e+017	181,577,742,856	563,566,402,673	
Total Options								0.00	0	67,407	
Grand Total:								1.81e+017	181,577,742,856	563,566,470,080	