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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/11/2015 Bond Future			9.93768	80.94994	9.97158	80.71352			0.00	0	6,441
ES33 On 04/02/2016 Bond Future			10.02595	82.32557	10.06072	82.08679			0.00	0	0
ES33 On 05/05/2016 Bond Future			10.10521	80.00295	10.14114	79.75962			0.00	0	0
Total ES33 Future									0.00	0	6,441
ES33 On 05/11/2015 Bond Future	9.00	Put			7,219.86000	7.21986	6,983,440		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			7,140.63000	7.14063	6,904,210		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			7,299.19000	7.29919	7,062,770		0.00	0	0
ES33 On 05/11/2015 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 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			348.69000	0.34869	109,910		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			486.82000	0.48682	248,040		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 04/02/2016 Bond Future	10.00	Put			417.71000	0.41771	178,930		0.00	0	0
ES33 On 05/05/2016 Bond Future	10.01	Put			893.66000	0.89366	650,330		0.00	0	0

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	9.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	9.99	Put			1,031.30000	1.03130	787,970		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.00	Put			962.43000	0.96243	719,100		0.00	0	0
ES33	On	05/05/2016	Bond Future	10.01	Call			0.00000	0.00000	0,000		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			123.29306	123.29306	124.05245	124.05245			0.00	0	538
I2025	On	04/02/2016	Bond Future			124.17595	124.17595	124.95104	124.95104			0.00	0	0
Total I2025 Future												0.00	0	538
I2025	On	05/11/2015	Bond Future	122.99	Call			1,062.45000	1.06245	303,060		0.00	0	0
I2025	On	05/11/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Call			1,052.45000	1.05245	293,060		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Call			1,042.45000	1.04245	283,060		0.00	0	0
I2025	On	05/11/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	125.99	Put			1,038.96000	1.03896	1,814,050		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/02/2016	Bond Future	126.00	Put			1,048.96000	1.04896	1,824,050		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			1,058.96000	1.05896	1,834,050		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	538
I2038	On	05/11/2015	Bond Future			126.38430	126.38430	128.20201	128.20201			0.00	0	5,820
I2038	On	04/02/2016	Bond Future			127.16728	127.16728	129.01867	129.01867			0.00	0	0
Total I2038 Future												0.00	0	5,820
I2038	On	05/11/2015	Bond Future	133.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	133.99	Put			5,787.99000	5.78799	7,605,700		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.00	Put			5,797.99000	5.79799	7,615,700		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/11/2015	Bond Future	134.01	Put			5,807.99000	5.80799	7,625,700		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			1,971.33000	1.97133	3,822,720		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			1,981.33000	1.98133	3,832,720		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			1,991.33000	1.99133	3,842,720		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2038 Option									0.00	0	0
Total For I2038									0.00	0	5,820
I2046 On 05/11/2015 Bond Future			125.40939	125.40939	126.53011	126.53011			0.00	0	6,062
I2046 On 04/02/2016 Bond Future			127.55023	127.55023	128.69300	128.69300			0.00	0	0
Total I2046 Future									0.00	0	6,062
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			6,459.89000	6.45989	7,580,610		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			6,469.89000	6.46989	7,590,610		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			6,479.89000	6.47989	7,600,610		0.00	0	0
I2046 On 04/02/2016 Bond Future	127.99	Call			703.00000	0.70300	0,000		0.00	0	0
I2046 On 04/02/2016 Bond Future	127.99	Put			0.00000	0.00000	439,770		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.00	Call			693.00000	0.69300	0,000		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.00	Put			0.00000	0.00000	449,770		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.01	Call			683.00000	0.68300	0,000		0.00	0	0
I2046 On 04/02/2016 Bond Future	128.01	Put			0.00000	0.00000	459,770		0.00	0	0
Total I2046 Option									0.00	0	0
Total For I2046									0.00	0	6,062
I2050 On 05/11/2015 Bond Future			133.85489	133.85489	136.31092	136.31092			0.00	0	4,361
I2050 On 04/02/2016 Bond Future			134.60542	134.60542	137.10630	137.10630			0.00	0	0
Total I2050 Future									0.00	0	4,361
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			8,679.08000	8.67908	11,135,110		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			8,689.08000	8.68908	11,145,110		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			8,699.08000	8.69908	11,155,110		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			883.70000	0.88370	3,384,580		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			893.70000	0.89370	3,394,580		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			903.70000	0.90370	3,404,580		0.00	0	0
Total I2050 Option									0.00	0	0
Total For I2050									0.00	0	4,361
R186 On 05/11/2015 Bond Future			8.46262	118.54522	8.49579	118.28673		9.48	78,951,116.52	666	32,572
R186 On 04/02/2016 Bond Future			8.52037	115.26108	8.55448	115.00071		9.41	0.00	0	5,365
R186 On 05/05/2016 Bond Future			8.56833	117.31710	8.60383	117.05154		9.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2016	Bond Future			8.61334	114.17592	8.64994	113.90766		9.41	0.00	0	0
Total R186 Future												78,951,116.52	666	37,937
R186	On	05/11/2015	Bond Future	8.50	Put			1,991.10000	1.99110	1,870,010	9.66	0.00	0	4,666
R186	On	05/11/2015	Bond Future	8.55	Call			2,229.44000	2.22944	2,374,660	9.70	0.00	0	0
R186	On	05/11/2015	Bond Future	8.55	Put			1,808.70000	1.80870	1,695,430	9.70	0.00	0	4,667
R186	On	05/11/2015	Bond Future	8.26	Put			3,048.82000	3.04882	2,891,170	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	8.35	Call			1,474.16000	1.47416	1,588,820	9.55	0.00	0	843
R186	On	05/11/2015	Bond Future	8.35	Put			2,616.28000	2.61628	2,472,450	9.55	0.00	0	9,430
R186	On	05/11/2015	Bond Future	9.00	Call			4,512.50000	4.51250	4,718,650	10.04	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			679.79000	0.67979	627,450	10.04	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.50	Call			2,023.85000	2.02385	2,161,250	9.66	1,404,812.50	650	650
R186	On	05/11/2015	Bond Future	8.22	Put			3,257.24000	3.25724	3,093,300	9.47	0.00	0	1,090
R186	On	05/11/2015	Bond Future	8.24	Call			1,137.40000	1.13740	1,235,080	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,151.60000	3.15160	2,990,790	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Call			3,674.80000	3.67480	3,863,020	9.93	0.00	0	0
R186	On	05/11/2015	Bond Future	8.85	Put			963.63000	0.96363	893,360	9.93	0.00	0	2,283
R186	On	05/11/2015	Bond Future	8.26	Call			1,193.85000	1.19385	1,294,690	9.49	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Put			5,490.82000	5.49082	5,276,690	9.34	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			1,164.91000	1.16491	1,264,360	9.48	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,099.46000	3.09946	2,940,420	9.48	0.00	0	8,650
R186	On	05/11/2015	Bond Future	8.45	Call			1,829.29000	1.82929	1,959,190	9.62	0.00	0	0
R186	On	05/11/2015	Bond Future	8.45	Put			2,186.34000	2.18634	2,057,750	9.62	0.00	0	6,308
R186	On	05/11/2015	Bond Future	8.22	Call			1,083.52000	1.08352	1,178,070	9.47	0.00	0	0
R186	On	05/11/2015	Bond Future	7.73	Call			254.40000	0.25440	285,930	9.29	0.00	0	169
R186	On	05/11/2015	Bond Future	7.73	Put			6,431.27000	6.43127	6,204,310	9.29	0.00	0	0
R186	On	05/11/2015	Bond Future	7.75	Call			272.73000	0.27273	306,050	9.30	0.00	0	1,200
R186	On	05/11/2015	Bond Future	7.75	Put			6,282.58000	6.28258	6,057,410	9.30	0.00	0	0
R186	On	05/11/2015	Bond Future	7.86	Call			394.00000	0.39400	438,360	9.34	0.00	0	674
R186	On	04/02/2016	Bond Future	7.50	Call			419.31000	0.41931	463,320	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			8,858.02000	8.85802	8,641,660	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			429.40000	0.42940	474,190	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			8,784.17000	8.78417	8,568,590	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Call			3,691.61000	3.69161	3,865,750	9.59	0.00	0	0
R186	On	04/02/2016	Bond Future	8.75	Put			2,214.70000	2.21470	2,128,470	9.59	0.00	0	6,700
R186	On	04/02/2016	Bond Future	7.49	Call			409.88000	0.40988	453,130	9.08	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			8,932.61000	8.93261	8,715,490	9.08	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Call			2,657.55000	2.65755	2,798,240	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.33	Put			4,728.08000	4.72808	4,603,210	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Call			2,689.01000	2.68901	2,830,620	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.34	Put			4,683.03000	4.68303	4,559,080	9.25	0.00	0	0

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R186	On	05/05/2016	Bond Future	8.35	Call			2,721.07000	2.72107	2,863,220	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	8.35	Put			4,638.64000	4.63864	4,515,230	9.25	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Call			889.54000	0.88954	961,470	9.00	0.00	0	0
R186	On	05/05/2016	Bond Future	7.56	Put			9,064.18000	9.06418	8,870,550	9.00	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Put			4,711.78000	4.71178	4,606,290	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Call			3,643.08000	3.64308	3,806,620	9.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.51	Put			4,673.44000	4.67344	4,568,720	9.42	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Call			3,573.46000	3.57346	3,735,460	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.49	Put			4,752.12000	4.75212	4,645,860	9.41	0.00	0	0
R186	On	04/08/2016	Bond Future	8.50	Call			3,607.30000	3.60730	3,770,070	9.41	0.00	0	0
Total R186 Option												1,404,812.50	650	49,930
Total For R186												80,355,929.02	1,316	87,867
R197	On	05/11/2015	Bond Future			294.76641	294.76641	295.61726	295.61726			3,537,196.92	12	927
R197	On	04/02/2016	Bond Future			293.44382	293.44382	294.31566	294.31566			0.00	0	0
Total R197 Future												3,537,196.92	12	927
R197	On	05/11/2015	Bond Future	294.99	Call			627.26000	0.62726	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	294.99	Put			0.00000	0.00000	223,590		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Call			617.26000	0.61726	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.00	Put			0.00000	0.00000	233,590		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Call			607.26000	0.60726	0,000		0.00	0	0
R197	On	05/11/2015	Bond Future	295.01	Put			0.00000	0.00000	243,590		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			2,694.34000	2.69434	3,566,180		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/02/2016	Bond Future	296.99	Put			2,674.34000	2.67434	3,546,180		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			2,684.34000	2.68434	3,556,180		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												3,537,196.92	12	927
R202	On	05/11/2015	Bond Future			242.48381	242.48381	240.81686	240.81686			0.00	0	52,921
R202	On	04/02/2016	Bond Future			243.24809	243.24809	241.55758	241.55758			0.00	0	0
Total R202 Future												0.00	0	52,921
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			5,183.14000	5.18314	3,516,190		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			5,193.14000	5.19314	3,526,190		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/11/2015	Bond Future	245.99	Put			5,173.14000	5.17314	3,506,190		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Call			1,567.58000	1.56758	3,258,090		0.00	0	0
R202	On	04/02/2016	Bond Future	239.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/02/2016	Bond Future	240.00	Call			1,557.58000	1.55758	3,248,090		0.00	0	0
R202	On	04/02/2016	Bond Future	240.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Call			1,547.58000	1.54758	3,238,090		0.00	0	0
R202	On	04/02/2016	Bond Future	240.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	52,921
R2023	On	05/11/2015	Bond Future			8.28626	98.60625	8.32496	98.40132		7.45	0.00	0	13,460
R2023	On	04/02/2016	Bond Future			8.35565	100.28167	8.39582	100.07528		6.76	0.00	0	1,050
R2023	On	05/05/2016	Bond Future			8.40610	98.14078	8.44827	97.93028		7.06	0.00	0	0
Total R2023 Future												0.00	0	14,510
R2023	On	05/11/2015	Bond Future	7.99	Put			2,373.69000	2.37369	2,234,290	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Call			597.81000	0.59781	664,580	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.00	Put			2,335.53000	2.33553	2,197,370	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Call			614.05000	0.61405	682,070	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	8.01	Put			2,297.71000	2.29771	2,160,800	7.37	0.00	0	0
R2023	On	05/11/2015	Bond Future	7.99	Call			581.88000	0.58188	647,410	7.37	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Call			957.99000	0.95799	1,041,440	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.01	Put			2,963.30000	2.96330	2,840,360	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Call			923.61000	0.92361	1,004,920	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	7.99	Put			3,034.28000	3.03428	2,909,200	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Call			940.82000	0.94082	1,023,070	6.69	0.00	0	0
R2023	On	04/02/2016	Bond Future	8.00	Put			2,998.79000	2.99879	2,874,650	6.69	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Call			1,804.21000	1.80421	1,916,400	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.24	Put			2,849.40000	2.84940	2,751,090	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Call			1,826.29000	1.82629	1,939,230	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.25	Put			2,820.98000	2.82098	2,723,420	7.06	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Call			1,849.18000	1.84918	1,963,190	7.07	0.00	0	0
R2023	On	05/05/2016	Bond Future	8.26	Put			2,793.40000	2.79340	2,696,910	7.07	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	14,510
R203	On	05/11/2015	Bond Future			7.38690	102.71778	7.43516	102.63505		2.06	0.00	0	15,250
R203	On	04/02/2016	Bond Future			7.47682	104.46325	7.53178	104.38131		1.24	0.00	0	0
R203	On	05/05/2016	Bond Future			7.52200	102.15618	7.58807	102.07235		1.53	0.00	0	0
Total R203 Future												0.00	0	15,250
R203	On	05/11/2015	Bond Future	5.99	Call			0.62000	0.00062	0,880	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			2,516.85000	2.51685	2,434,380	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			0.66000	0.00066	0,940	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			2,499.20000	2.49920	2,416,750	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			0.71000	0.00071	1,000	1.95	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			2,481.56000	2.48156	2,399,120	1.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/02/2016	Bond Future	7.24	Call			160.84000	0.16084	190,980	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.24	Put			596.87000	0.59687	545,070	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Call			165.38000	0.16538	196,340	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.25	Put			586.42000	0.58642	535,440	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Call			170.27000	0.17027	201,790	1.22	0.00	0	0
R203	On	04/02/2016	Bond Future	7.26	Put			576.33000	0.57633	525,910	1.22	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Call			319.20000	0.31920	353,310	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.24	Put			761.94000	0.76194	712,220	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Call			324.17000	0.32417	358,600	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.25	Put			754.15000	0.75415	704,750	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Call			329.18000	0.32918	363,950	1.51	0.00	0	0
R203	On	05/05/2016	Bond Future	7.26	Put			746.41000	0.74641	697,350	1.51	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	15,250
R2030	On	05/11/2015	Bond Future			8.84620	95.42308	8.87402	95.21140			0.00	0	9,973
R2030	On	04/02/2016	Bond Future			8.90510	93.03777	8.93356	92.82451			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			2,903.45000	2.90345	2,691,770		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			2,824.18000	2.82418	2,612,500		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			2,982.81000	2.98281	2,771,130		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			1,464.13000	1.46413	1,250,870		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			1,387.69000	1.38769	1,174,430		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			1,311.35000	1.31135	1,098,090		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			8.93661	95.05904	8.96448	94.83218			0.00	0	1,579
R2032	On	04/02/2016	Bond Future			8.99525	96.67462	9.02374	96.44588			0.00	0	0
R2032	On	05/05/2016	Bond Future			9.04628	94.24156	9.07571	94.00832			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			8,430.86000	8.43086	8,204,000		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			8,338.88000	8.33888	8,112,020		0.00	0	0
R2032	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 05/11/2015 Bond Future	8.01	Put			8,247.02000	8.24702	8,020,160		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			2,731.45000	2.73145	2,502,710		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			2,647.93000	2.64793	2,419,190		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			2,564.51000	2.56451	2,335,770		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			681.64000	0.68164	448,400		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			601.74000	0.60174	368,500		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			521.94000	0.52194	288,700		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	1,579
R2037 On 05/11/2015 Bond Future			9.02273	97.42960	9.05547	97.13501			0.00	0	47,355
R2037 On 04/02/2016 Bond Future			9.07797	94.82800	9.11145	94.53039			0.00	0	370
R2037 On 05/05/2016 Bond Future			9.12728	96.51998	9.16177	96.21671			0.00	0	0
Total R2037 Future									0.00	0	47,725
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			10,373.00000	10.37300	10,078,410		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			10,267.62000	10.26762	9,973,030		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			10,162.41000	10.16241	9,867,820		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Put			3,198.92000	3.19892	2,901,310		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			3,386.03000	3.38603	3,088,420		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			3,292.41000	3.29241	2,994,800		0.00	0	0
R2037 On 04/02/2016 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.01	Put			1,346.06000	1.34606	1,042,790		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	8.99	Put			1,525.69000	1.52569	1,222,420		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/05/2016 Bond Future	9.00	Put			1,435.81000	1.43581	1,132,540		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	47,725
R204 On 05/11/2015 Bond Future			7.71711	103.86019	7.75798	103.74848		3.39	311,580.57	3	18,040

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			7.79771	101.58805	7.84176	101.47657		2.74	0.00	0	0
R204	On	05/05/2016	Bond Future			7.85722	103.39994	7.90616	103.28602		2.97	0.00	0	0
Total R204 Future												311,580.57	3	18,040
R204	On	05/11/2015	Bond Future	6.24	Call			1.08000	0.00108	1,380	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			4,254.85000	4.25485	4,143,440	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			1.15000	0.00115	1,470	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			4,226.18000	4.22618	4,114,790	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			1.22000	0.00122	1,560	3.23	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			4,197.51000	4.19751	4,086,140	3.23	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Call			366.20000	0.36620	407,930	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.49	Put			1,260.74000	1.26074	1,190,990	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Call			374.64000	0.37464	416,980	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.50	Put			1,243.62000	1.24362	1,174,480	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Call			382.97000	0.38297	425,910	2.71	0.00	0	0
R204	On	04/02/2016	Bond Future	7.51	Put			1,226.39000	1.22639	1,157,850	2.71	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Call			829.82000	0.82982	889,710	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.74	Put			1,217.25000	1.21725	1,163,220	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Call			840.70000	0.84070	901,010	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.75	Put			1,204.76000	1.20476	1,151,150	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Call			851.66000	0.85166	912,390	2.97	0.00	0	0
R204	On	05/05/2016	Bond Future	7.76	Put			1,192.36000	1.19236	1,139,170	2.97	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												311,580.57	3	18,040
R2044	On	05/11/2015	Bond Future			9.07042	99.15764	9.10303	98.83747			0.00	0	14,576
R2044	On	04/02/2016	Bond Future			9.12301	96.46018	9.15634	96.13657			0.00	0	0
R2044	On	05/05/2016	Bond Future			9.16993	98.18140	9.20424	97.85151			0.00	0	0
Total R2044 Future												0.00	0	14,576
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			9,121.55000	9.12155	8,801,380		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			9,007.66000	9.00766	8,687,490		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			8,893.99000	8.89399	8,573,820		0.00	0	0
R2044	On	04/02/2016	Bond Future	9.00	Put			1,534.16000	1.53416	1,210,550		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			1,434.79000	1.43479	1,111,180		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	04/02/2016	Bond Future	8.99	Put			1,633.71000	1.63371	1,310,100		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	05/05/2016	Bond Future	9.00	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
R2044 On 05/05/2016 Bond Future	9.00	Put			1,992.63000	1.99263	1,662,740		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			1,893.44000	1.89344	1,563,550		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			2,092.00000	2.09200	1,762,110		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	14,576
R2048 On 05/11/2015 Bond Future			9.05635	98.50387	9.09401	98.12405			0.00	0	48,532
R2048 On 04/02/2016 Bond Future			9.11047	100.17748	9.14900	99.79328			0.00	0	0
R2048 On 05/05/2016 Bond Future			9.15343	97.52786	9.19304	97.13644			0.00	0	0
Total R2048 Future									0.00	0	48,532
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			12,079.37000	12.07937	11,699,550		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			12,326.54000	12.32654	11,946,720		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			12,202.83000	12.20283	11,823,010		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 04/02/2016 Bond Future	8.99	Put			1,603.09000	1.60309	1,218,890		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			1,500.88000	1.50088	1,116,680		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			1,398.86000	1.39886	1,014,660		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			2,036.65000	2.03665	1,645,230		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.00	Put			1,934.56000	1.93456	1,543,140		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/05/2016 Bond Future	9.01	Put			1,832.66000	1.83266	1,441,240		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	48,532
R207 On 05/11/2015 Bond Future			7.97053	99.78931	8.01050	99.65176		4.54	0.00	0	44,051
R207 On 04/02/2016 Bond Future			8.04860	97.84315	8.09090	97.70533		4.05	0.00	0	0
R207 On 05/05/2016 Bond Future			8.11480	99.58844	8.16056	99.44770		4.18	0.00	0	0
R207 On 04/08/2016 Bond Future			8.17717	97.77872	8.22616	97.63725		4.05	0.00	0	0
Total R207 Future									0.00	0	44,051
R207 On 05/11/2015 Bond Future	7.43	Call			158.24000	0.15824	182,660	4.47	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			2,179.32000	2.17932	2,066,190	4.47	0.00	0	0
R207 On 05/11/2015 Bond Future	7.50	Call			200.88000	0.20088	230,440	4.49	0.00	0	19
R207 On 05/11/2015 Bond Future	7.50	Put			1,975.56000	1.97556	1,867,570	4.49	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
R207	On	05/11/2015	Bond Future	7.74	Call			414.30000	0.41430	463,500	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.74	Put			1,349.80000	1.34980	1,261,450	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Call			425.72000	0.42572	475,820	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.75	Put			1,326.44000	1.32644	1,238,990	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Call			437.52000	0.43752	488,520	4.54	0.00	0	0
R207	On	05/11/2015	Bond Future	7.76	Put			1,303.48000	1.30348	1,216,930	4.54	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Call			325.51000	0.32551	365,310	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.49	Put			2,305.85000	2.30585	2,207,830	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.50	Call			333.20000	0.33320	373,620	3.95	0.00	0	19
R207	On	04/02/2016	Bond Future	7.50	Put			2,280.18000	2.28018	2,182,780	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Call			341.01000	0.34101	382,080	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.51	Put			2,254.65000	2.25465	2,157,900	3.95	0.00	0	0
R207	On	04/02/2016	Bond Future	7.27	Call			187.42000	0.18742	214,530	3.90	0.00	0	43
R207	On	04/02/2016	Bond Future	7.27	Put			2,905.06000	2.90506	2,794,350	3.90	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Call			949.43000	0.94943	1,020,340	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.86	Put			1,878.37000	1.87837	1,808,540	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.56	Call			617.09000	0.61709	672,160	4.09	0.00	0	43
R207	On	05/05/2016	Bond Future	7.56	Put			2,484.06000	2.48406	2,398,390	4.09	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Call			924.34000	0.92434	994,190	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.84	Put			1,915.48000	1.91548	1,844,590	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Call			936.84000	0.93684	1,007,210	4.15	0.00	0	0
R207	On	05/05/2016	Bond Future	7.85	Put			1,896.87000	1.89687	1,826,500	4.15	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Call			1,224.33000	1.22433	1,307,970	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.01	Put			1,850.46000	1.85046	1,792,630	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Call			1,197.79000	1.19779	1,280,910	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	7.99	Put			1,882.10000	1.88210	1,823,750	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Call			1,210.83000	1.21083	1,294,390	4.05	0.00	0	0
R207	On	04/08/2016	Bond Future	8.00	Put			1,866.05000	1.86605	1,808,140	4.05	0.00	0	0
Total R207 Option												0.00	0	177
Total For R207												0.00	0	44,228
R208	On	05/11/2015	Bond Future			8.09414	94.96765	8.13353	94.80450		5.83	0.00	0	40,396
R208	On	04/02/2016	Bond Future			8.16387	96.58155	8.20506	96.41766		5.18	0.00	0	0
R208	On	05/05/2016	Bond Future			8.22011	94.90243	8.26392	94.73522		5.45	0.00	0	0
Total R208 Future												0.00	0	40,396
R208	On	05/11/2015	Bond Future	8.48	Put			443.74000	0.44374	402,190	6.04	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Put			2,004.35000	2.00435	1,887,000	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			369.70000	0.36970	416,470	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,972.97000	1.97297	1,856,590	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			380.65000	0.38065	428,400	5.77	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,941.70000	1.94170	1,826,300	5.77	0.00	0	0

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	05/11/2015	Bond Future	8.48	Call			1,864.13000	1.86413	1,985,730	6.04	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Call			358.84000	0.35884	404,640	5.77	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Call			583.91000	0.58391	643,030	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.74	Put			2,454.66000	2.45466	2,349,890	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Call			595.80000	0.59580	655,690	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.75	Put			2,425.85000	2.42585	2,321,850	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Call			607.86000	0.60786	668,520	5.12	0.00	0	0
R208	On	04/02/2016	Bond Future	7.76	Put			2,397.24000	2.39724	2,294,010	5.12	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Call			1,249.43000	1.24943	1,335,470	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.00	Put			2,262.23000	2.26223	2,181,060	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Call			1,266.09000	1.26609	1,352,750	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	8.01	Put			2,240.27000	2.24027	2,159,720	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Call			1,233.51000	1.23351	1,318,940	5.45	0.00	0	0
R208	On	05/05/2016	Bond Future	7.99	Put			2,284.94000	2.28494	2,203,160	5.45	0.00	0	0
Total R208 Option												0.00	0	2,200
Total For R208												0.00	0	42,596
R209	On	05/11/2015	Bond Future			8.96027	75.50556	8.99291	75.26232		15.11	0.00	0	24,850
R209	On	04/02/2016	Bond Future			9.01151	76.78881	9.04483	76.54305		14.73	0.00	0	400
R209	On	05/05/2016	Bond Future			9.05589	75.00880	9.09017	74.75831		15.07	0.00	0	0
Total R209 Future												0.00	0	25,250
R209	On	05/11/2015	Bond Future	7.99	Call			130.25000	0.13025	144,850	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			8,188.86000	8.18886	7,960,220	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			135.32000	0.13532	150,410	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			8,107.26000	8.10726	7,879,110	14.72	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			140.56000	0.14056	156,140	14.73	0.00	0	0
R209	On	05/11/2015	Bond Future	8.50	Put			4,480.22000	4.48022	4,294,140	14.98	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Call			2,067.01000	2.06701	2,191,580	15.39	0.00	0	0
R209	On	05/11/2015	Bond Future	9.00	Put			2,014.33000	2.01433	1,895,660	15.39	0.00	0	500
R209	On	05/11/2015	Bond Future	8.01	Put			8,025.97000	8.02597	7,798,310	14.73	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Call			2,719.67000	2.71967	2,866,040	15.57	0.00	0	0
R209	On	05/11/2015	Bond Future	9.16	Put			1,493.16000	1.49316	1,396,290	15.57	0.00	0	640
R209	On	05/11/2015	Bond Future	9.25	Call			3,124.51000	3.12451	3,282,380	15.67	0.00	0	0
R209	On	05/11/2015	Bond Future	9.25	Put			1,250.11000	1.25011	1,164,740	15.67	0.00	0	900
R209	On	05/11/2015	Bond Future	8.50	Call			674.78000	0.67478	731,940	14.98	0.00	0	900
R209	On	04/02/2016	Bond Future	8.76	Call			2,056.09000	2.05609	2,164,710	14.62	0.00	0	0
R209	On	04/02/2016	Bond Future	8.76	Put			4,197.36000	4.19736	4,060,220	14.62	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Call			5,014.67000	5.01467	5,191,550	15.29	0.00	0	0
R209	On	04/02/2016	Bond Future	9.52	Put			1,640.24000	1.64024	1,571,360	15.29	0.00	0	2,200
R209	On	04/02/2016	Bond Future	8.74	Call			1,997.82000	1.99782	2,104,470	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.74	Put			4,292.94000	4.29294	4,153,830	14.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2016	Bond Future	8.75	Call			2,026.83000	2.02683	2,134,460	14.61	0.00	0	0
R209	On	04/02/2016	Bond Future	8.75	Put			4,244.97000	4.24497	4,106,840	14.61	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Call			3,421.94000	3.42194	3,560,290	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	9.00	Put			4,083.60000	4.08360	3,971,460	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Call			3,457.79000	3.45779	3,596,930	15.08	0.00	0	0
R209	On	05/05/2016	Bond Future	9.01	Put			4,045.63000	4.04563	3,934,280	15.08	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Call			3,387.75000	3.38775	3,525,320	15.07	0.00	0	0
R209	On	05/05/2016	Bond Future	8.99	Put			4,123.34000	4.12334	4,010,420	15.07	0.00	0	0
Total R209 Option												0.00	0	5,140
Total For R209												0.00	0	30,390
R210	On	05/11/2015	Bond Future			181.92576	181.92576	181.95230	181.95230			0.00	0	1,698
R210	On	04/02/2016	Bond Future			185.03147	185.03147	185.06264	185.06264			0.00	0	0
Total R210 Future												0.00	0	1,698
R210	On	05/11/2015	Bond Future	181.99	Put			37.70000	0.03770	64,240		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			47.70000	0.04770	74,240		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			57.70000	0.05770	84,240		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			72.64000	0.07264	41,470		0.00	0	0
R210	On	04/02/2016	Bond Future	184.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Call			62.64000	0.06264	31,470		0.00	0	0
R210	On	04/02/2016	Bond Future	185.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Call			52.64000	0.05264	21,470		0.00	0	0
R210	On	04/02/2016	Bond Future	185.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,698
R211	On	05/11/2015	Bond Future			135.91080	135.91080	136.12751	136.12751			0.00	0	0
R211	On	04/02/2016	Bond Future			136.53469	136.53469	136.75808	136.75808			0.00	0	1,120
Total R211 Future												0.00	0	1,120
R211	On	05/11/2015	Bond Future	135.00	Call			1,127.51000	1.12751	910,800		0.00	0	0
R211	On	05/11/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/11/2015	Bond Future	135.01	Call			1,117.51000	1.11751	900,800		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	05/11/2015	Bond Future	134.99	Call			1,137.51000	1.13751	920,800		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	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			2,231.92000	2.23192	2,455,310		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			2,241.92000	2.24192	2,465,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/02/2016	Bond Future	139.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	04/02/2016	Bond Future	139.01	Put			2,251.92000	2.25192	2,475,310		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			141.92326	141.92326	142.99390	142.99390			0.00	0	928
R212	On	04/02/2016	Bond Future			142.48425	142.48425	143.57626	143.57626			0.00	0	0
Total R212 Future												0.00	0	928
R212	On	05/11/2015	Bond Future	146.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	146.00	Put			3,006.10000	3.00610	4,076,740		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			3,016.10000	3.01610	4,086,740		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/11/2015	Bond Future	145.99	Put			2,996.10000	2.99610	4,066,740		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	04/02/2016	Bond Future	145.99	Put			2,413.74000	2.41374	3,505,750		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			2,423.74000	2.42374	3,515,750		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			2,433.74000	2.43374	3,525,750		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			8.86633	85.88533	8.89912	85.64436		12.94	0.00	0	21,426
R213	On	04/02/2016	Bond Future			8.92592	87.34462	8.95949	87.10134		12.47	0.00	0	200
R213	On	05/05/2016	Bond Future			8.97268	85.35322	9.00730	85.10532		12.84	0.00	0	0
Total R213 Future												0.00	0	21,626
R213	On	05/11/2015	Bond Future	7.74	Call			64.01000	0.06401	73,010	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			9,206.68000	9.20668	8,974,710	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			66.67000	0.06667	76,000	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			9,124.67000	9.12467	8,893,030	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			69.56000	0.06956	79,230	12.50	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			9,043.00000	9.04300	8,811,700	12.50	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Call			2,147.53000	2.14753	2,258,340	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.74	Put			3,756.35000	3.75635	3,623,880	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Call			2,177.99000	2.17799	2,289,780	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.75	Put			3,712.57000	3.71257	3,581,080	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Call			2,208.70000	2.20870	2,321,490	12.36	0.00	0	0
R213	On	04/02/2016	Bond Future	8.76	Put			3,669.13000	3.66913	3,538,640	12.36	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Call			2,760.65000	2.76065	2,888,510	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.74	Put			4,701.70000	4.70170	4,581,660	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.75	Call			2,791.04000	2.79104	2,919,700	12.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2016	Bond Future	8.75	Put			4,658.34000	4.65834	4,539,100	12.84	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Call			2,823.03000	2.82303	2,952,790	12.85	0.00	0	0
R213	On	05/05/2016	Bond Future	8.76	Put			4,616.67000	4.61667	4,498,530	12.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,626
R214	On	05/11/2015	Bond Future			8.99509	76.51289	9.02755	76.25739		15.82	0.00	0	11,693
R214	On	04/02/2016	Bond Future			9.04749	77.81292	9.08065	77.55462		15.48	0.00	0	4,620
R214	On	05/05/2016	Bond Future			9.08882	75.90514	9.12289	75.64192		15.82	0.00	0	0
Total R214 Future												0.00	0	16,313
R214	On	05/11/2015	Bond Future	8.01	Call			126.56000	0.12656	139,860	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			8,861.26000	8.86126	8,619,060	15.31	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			117.09000	0.11709	129,520	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			9,039.58000	9.03958	8,796,510	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			121.65000	0.12165	134,510	15.30	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			8,950.16000	8.95016	8,707,520	15.30	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			518.95000	0.51895	556,050	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			9,838.42000	9.83842	9,617,220	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Call			530.04000	0.53004	567,780	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.00	Put			9,755.76000	9.75576	9,535,200	14.96	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Call			541.90000	0.54190	580,310	14.97	0.00	0	0
R214	On	04/02/2016	Bond Future	8.01	Put			9,674.04000	9.67404	9,454,150	14.97	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Call			3,493.99000	3.49399	3,630,310	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	8.99	Put			4,529.30000	4.52930	4,402,400	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Call			3,529.44000	3.52944	3,666,590	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.00	Put			4,486.03000	4.48603	4,359,960	15.82	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Call			3,566.84000	3.56684	3,704,810	15.83	0.00	0	0
R214	On	05/05/2016	Bond Future	9.01	Put			4,444.85000	4.44485	4,319,600	15.83	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,313
Total for Bond												84,204,706.51	1,331	494,421
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 05/11/2015 GOVI			494.62100	494.62100	493.61200	493.61200			0.00	0	441
GOVI On 04/02/2016 GOVI			503.02500	503.02500	502.00600	502.00600			0.00	0	26
GOVI On 05/05/2016 GOVI			511.99000	511.99000	510.94700	510.94700			0.00	0	0
Total GOVI Future									0.00	0	467
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			363,780.00000	36.37800	353,690,000		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			363,880.00000	36.38800	353,790,000		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			363,980.00000	36.39800	353,890,000		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			99,840.00000	9.98400	89,650,000		0.00	0	0
GOVI On 04/02/2016 GOVI	512.00	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
GOVI On 04/02/2016 GOVI	512.00	Put			99,940.00000	9.99400	89,750,000		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			100,040.00000	10.00400	89,850,000		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			70,430.00000	7.04300	60,000,000		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			70,530.00000	7.05300	60,100,000		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			70,630.00000	7.06300	60,200,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	467
Total for GOVI									0.00	0	467
AL37 On 05/11/2015 Index Future			463.75900	463.75900	463.14900	463.14900			0.00	0	3
AL37 On 04/02/2016 Index Future			471.63900	471.63900	471.02500	471.02500			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			544.62000	544.62000	543.51000	543.51000			0.00	0	1
AL7T On 04/02/2016 Index Future			553.87300	553.87300	552.75300	552.75300			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			497.99800	497.99800	496.91200	496.91200			0.00	0	456
ALBI On 04/02/2016 Index Future			506.45900	506.45900	505.36200	505.36200			0.00	0	146
ALBI On 05/05/2016 Index Future			515.48500	515.48500	514.36300	514.36300			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			233.22600	233.22600	234.05100	234.05100			0.00	0	973
IGOV On 04/02/2016 Index Future			237.20700	237.20700	238.05000	238.05000			0.00	0	82
IGOV On 05/05/2016 Index Future			241.45400	241.45400	242.30800	242.30800			0.00	0	0
Total IGOV Future									0.00	0	1,055
Total For IGOV									0.00	0	1,055
ILBI On 05/11/2015 Index Future			632.27000	632.27000	634.39100	634.39100			0.00	0	0
ILBI On 04/02/2016 Index Future			643.10300	643.10300	645.26200	645.26200			0.00	0	160
Total ILBI Future									0.00	0	160
Total For ILBI									0.00	0	160
Total for Index									0.00	0	1,821
JIBAR f On 16/09/2015 Jibar Future			6.44000	93.56000	6.44000	93.56000			0.00	0	0
JIBAR f On 21/10/2015 Jibar Future			6.55000	93.45000	6.55000	93.45000			0.00	0	0
JIBAR f On 18/11/2015 Jibar Future			6.67000	93.33000	6.67000	93.33000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 15/12/2015		Jibar Future	6.72000	93.28000	6.72000	93.28000				0.00	0	0
JIBAR F On 20/01/2016		Jibar Future	6.67500	93.32500	6.67500	93.32500				0.00	0	0
JIBAR F On 17/02/2016		Jibar Future	6.87000	93.13000	6.87000	93.13000				0.00	0	2,000
JIBAR F On 16/03/2016		Jibar Future	6.90000	93.10000	6.90000	93.10000				0.00	0	0
JIBAR F On 15/06/2016		Jibar Future	7.16000	92.84000	7.16000	92.84000				0.00	0	0
JIBAR F On 21/09/2016		Jibar Future	7.33000	92.67000	7.33000	92.67000				0.00	0	0
JIBAR F On 21/12/2016		Jibar Future	7.50000	92.50000	7.50000	92.50000				0.00	0	0
JIBAR F On 15/03/2017		Jibar Future	7.68000	92.32000	7.68000	92.32000				0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.79000	92.21000	7.79000	92.21000				0.00	0	0
Total Jibar Future										0.00	0	2,000
Total For JIBAR FUTURE										0.00	0	2,000
Total for Jibar										0.00	0	2,000
Total for Derivatives :										84,204,706.51	1,331	498,709
AA02 On 28/03/2016		Spot Bond		100.00000	0.00000	101.08952				0.00	0	0
Total AA02 SPOT										0.00	0	0
Total For AA02										0.00	0	0
AA04 On 22/03/2017		Spot Bond		100.00000	0.00000	101.34907				0.00	0	37,200,000
Total AA04 SPOT										0.00	0	37,200,000
Total For AA04										0.00	0	37,200,000
AA05 On 22/03/2019		Spot Bond	9.34000	103.86169	9.34000	103.78442				0.00	0	500,000,000
Total AA05 SPOT										0.00	0	500,000,000
Total For AA05										0.00	0	500,000,000
AA06 On 15/04/2021		Spot Bond		100.00000	0.00000	100.91167				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	9.81500	102.17777	9.81500	102.09755				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	111.10000	10.00000	111.01300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022		Spot Bond		100.00000	0.00000	100.09740				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023		Spot Bond		100.00000	0.00000	97.27180				0.00	4,080,000,000	4,080,000,000
Total AB011 SPOT										0.00	4,080,000,000	4,080,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB011										0.00	4,080,000,000	4,080,000,000
AB013 On 21/11/2018 Spot Bond			9.73000	98.38489	9.73000	98.30873				0.00	0	310,000,000
Total AB013 SPOT										0.00	0	310,000,000
Total For AB013										0.00	0	310,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.69360	100.00000	9.62331				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	102.99914	10.84000	102.91054				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	10.12930	100.00000	10.06925				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.97014				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			8.94000	105.36792	8.94000	105.29281				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	112.24200	10.00000	112.15400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			2.29000	125.32703	2.29000	279.10614				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.74100				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	102.24182				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.55649				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.59563				0.00	0	0
Total ABFN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN09									0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	99.43095			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				100.00000	0.00000	100.80776			0.00	1,000,000,000	1,000,000,000
Total ABFN11 SPOT									0.00	1,000,000,000	1,000,000,000
Total For ABFN11									0.00	1,000,000,000	1,000,000,000
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.51901			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	100.30117			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.30856			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.03000	178.65554	2.03000	178.58062			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	179.28921	2.17000	179.21199			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	191.64666	1.82000	191.56958			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.33625	82.42644	8.33625	82.37221			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			8.33625	82.42644	8.33625	82.37221			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.45558			0.00	200,000,000	50,000,000
Total ABN39 SPOT									0.00	200,000,000	50,000,000
Total For ABN39									0.00	200,000,000	50,000,000
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	100.30000			0.00	0	0
Total ABN40 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	99.49000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	98.97000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	97.49000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	97.81000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.04556				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.92691				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	96.44000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	95.72000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	95.43000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	95.17000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.18585				0.00	0	0
Total ABN55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.04500	106.44182	7.04500	106.38041				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				100.00000	0.00000	100.92996				0.00	160,000,000	40,000,000
Total ABN58 SPOT										0.00	160,000,000	40,000,000
Total For ABN58										0.00	160,000,000	40,000,000
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	93.41000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	93.18000				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			2.55000	95.58948	2.55000	112.90527				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			2.38000	103.46574	2.38000	167.89515				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			2.42000	115.93344	2.42000	218.62000				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	90.16000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	91.81000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.87000	88.94906	9.87000	88.87923				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	101.95000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	104.07000				0.00	0	0
Total ABN70 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	48.58000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.39353				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	99.49000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	106.95500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.92245	9.63000	107.83927				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	103.14000				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			9.84500	106.41549	9.84500	106.33169				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.24000	92.13925	9.24000	92.07106				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	100.59000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	117.18000				0.00	0	0
Total ABN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.94000	105.75914	9.94000	105.67507			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	93.55000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.70907			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.62730			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			8.59000	107.36980	8.59000	107.29621		859,000,000.00	100,000	1,420,000,000	
Total ABS10 SPOT								859,000,000.00	100,000	1,420,000,000	
Total For ABS10								859,000,000.00	100,000	1,420,000,000	
ABS11 On 09/04/2021 Spot Bond			9.71500	102.48125	9.71500	102.40159		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS12 On 14/05/2020 Spot Bond			9.51500	101.76754	9.51500	101.69045		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.94500	101.53878	9.94500	101.45847		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS13									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.42500	97.40886	9.42500	97.33536			942,500,000.00	100,000	4,420,000,000
Total ABS6 SPOT									942,500,000.00	100,000	4,420,000,000
Total For ABS6									942,500,000.00	100,000	4,420,000,000
ABS7 On 11/09/2026 Spot Bond			10.32000	94.25651	10.32000	94.17922			1,548,000,000,000.00	150,000,000	3,730,000,000
Total ABS7 SPOT									1,548,000,000,000.00	150,000,000	3,730,000,000
Total For ABS7									1,548,000,000,000.00	150,000,000	3,730,000,000
ABS9 On 17/03/2016 Spot Bond			7.75000	105.09499	7.75000	105.02986			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.10000	223.25034	2.10000	282.73798			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			1.47000	130.48421	1.47000	133.34471			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			2.00500	134.39554	2.00500	137.03807			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	0.01067	100.00000	0.01059			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			9.01500	106.35597	9.01500	106.27752			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	10.22898	100.00000	10.15482			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	60.96949	100.00000	60.52746			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	74.95089			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	60.96949	100.00000	60.52746			0.00	0	0
Total ACL04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL04U										0.00	0	0
ACL072 On 20/09/2015 Spot Bond				100.00000	0.00000	99.54289				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
ACL075 On 20/09/2015 Spot Bond				100.00000	0.00000	101.59625				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.74770				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.52870				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.57434				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.59442				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.68474				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.68474				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.68842				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	100.68842				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.68105				0.00	0	0
Total ACL087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	97.87281				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	101.38393				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.54699				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.59236				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.61055				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.57407				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.49221				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.72500	102.86378	9.72500	102.82866				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 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
ACL118 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
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL122										0.00	0	0
ACL12f On 20/09/2016 Spot Bond				100.00000	0.00000	92.19703				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	203.58924				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				100.00000	0.00000	203.68632				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12f On 20/09/2021 Spot Bond				100.00000	0.00000	101.52860				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	102.41942				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.89327				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	102.41784				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13f On 30/07/2017 Spot Bond				100.00000	0.00000	101.28030				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.01418				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL14f On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14f On 20/12/2016 Spot Bond				100.00000	0.00000	102.46770				0.00	11,718,000	18,171,000
Total ACL143 SPOT										0.00	11,718,000	18,171,000
Total For ACL143										0.00	11,718,000	18,171,000
ACL14f On 20/12/2016 Spot Bond				100.00000	0.00000	102.34085				0.00	0	0
Total ACL144 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL144										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	101.53410				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.28899				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.50147				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.43753				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.54658	10.23000	104.46158				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40453				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	111.95280				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			9.80500	101.88437	9.80500	101.80446				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49591				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	120.43103	1.75000	120.51845				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				100.00000	0.00000	101.46488				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.51028				0.00	0	0
Total ACL174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.41947				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				100.00000	0.00000	101.54138				0.00	0	5,000,000
Total ACL181 SPOT										0.00	0	5,000,000
Total For ACL181										0.00	0	5,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.70433				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				100.00000	0.00000	101.40312				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.26444				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.50120				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.46388				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54129				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56502				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40950				0.00	600,000,000	300,000,000
Total ACL191 SPOT										0.00	600,000,000	300,000,000
Total For ACL191										0.00	600,000,000	300,000,000
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.60191				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.57058				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.57058				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65545				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.47397				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66023				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.02594				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65545				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	99.30541				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.60163				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.58288				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	145.52064				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				100.00000	0.00000	146.55250				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				100.00000	0.00000	101.38314				0.00	0	0
Total ACL205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.37042				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.16185				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.40493				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.56736				0.00	0	95,000,000
Total ACL213 SPOT										0.00	0	95,000,000
Total For ACL213										0.00	0	95,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.46488				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.38495				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.38314				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.51220				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.39813				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.73852				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.72657				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.83878				0.00	0	0
Total ADCB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.66231				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.64503				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.02258				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	77.84327	100.00000	76.90161				0.00	0	0
Total ADCB1U SPOT										0.00	0	0
Total For ADCB1U										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	33.81767	100.00000	33.57250				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.31970	100.00000	15.20864				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	1.66691	100.00000	1.65482				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				100.00000	0.00000	100.07120				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				100.00000	0.00000	100.14408				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2015 Spot Bond			100.00000	83.11507	100.00000	82.56097				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2015 Spot Bond			100.00000	83.13549	100.00000	82.58125				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				100.00000	0.00000	100.80886				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.88811				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.99364				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.77260				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A: On 18/04/2016 Spot Bond			8.27500	101.38252	8.27500	101.31516				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.99267				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.15351				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	36.86464	100.00000	40.45132				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	9.58548	100.00000	10.40817				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.37500	101.58357	9.37500	101.50773			937,500,000.00	100,000	2,900,000,000	
Total AIR01 SPOT									937,500,000.00	100,000	2,900,000,000	
Total For AIR01									937,500,000.00	100,000	2,900,000,000	
AIR02 On 30/04/2023 Spot Bond			9.94000	113.07601	9.94000	112.98613			0.00	0	50,000,000	
Total AIR02 SPOT									0.00	0	50,000,000	
Total For AIR02									0.00	0	50,000,000	
AIR03 On 09/03/2016 Spot Bond			7.77000	101.29820	7.77000	106.65179			0.00	0	0	
Total AIR03 SPOT									0.00	0	0	
Total For AIR03									0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.61000	100.23815	9.61000	100.16148			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.35729	100.00000	15.25555				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			10.24500	100.67983	10.24500	100.59786				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			2.63000	172.12454	2.63000	172.04400				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.76709				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.34971				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.45257				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.46826				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.33846				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39931				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN008										0.00	0	0
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	101.43752				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	102.01332				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.97209				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.79000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.71553				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	114.91904				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			2.67000	132.58516	2.67000	237.68447				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	100.18690				0.00	0	0
Total ASN028 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	113.24485				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	100.38018				0.00	160,000,000	40,000,000
Total ASN036 SPOT										0.00	160,000,000	40,000,000
Total For ASN036										0.00	160,000,000	40,000,000
ASN03: On 07/12/2033 Spot Bond			2.68500	166.45270	2.68500	210.79597				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 20/12/2016 Spot Bond				100.00000	0.00000	101.30315				0.00	0	0
Total ASN046 SPOT										0.00	0	0
Total For ASN046										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 24/09/2016 Spot Bond				100.00000	0.00000	101.32263				0.00	0	0
Total ASN052 SPOT										0.00	0	0
Total For ASN052										0.00	0	0
ASN05: On 13/10/2016 Spot Bond				100.00000	0.00000	100.93312				0.00	0	0
Total ASN054 SPOT										0.00	0	0
Total For ASN054										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.90847				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.83515				0.00	0	0
Total ASN058 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.72567				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.66729				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	98.55105				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 13/11/2015 Spot Bond				100.00000	0.00000	100.01181				0.00	0	0
Total ASN063 SPOT										0.00	0	0
Total For ASN063										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	99.91405				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.50961				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.45860				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN07: On 30/06/2016 Spot Bond				100.00000	0.00000	101.35529				0.00	0	0
Total ASN072 SPOT										0.00	0	0
Total For ASN072										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	84.08890				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 02/07/2016 Spot Bond				100.00000	0.00000	101.08461				0.00	0	0
Total ASN074 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN074										0.00	0	0
ASN07 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07 On 20/06/2020 Spot Bond				100.00000	0.00000	100.73258				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.00000	0.00000	100.50771				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				100.00000	0.00000	100.17921				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	100.07191				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			100.00000		100.00000	0.00000				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	41.48138	100.00000	41.20656				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	24.17085	100.00000	23.99561				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	24.27395	100.00000	24.09796				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	23.81001	100.00000	23.63738				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN43 On 10/03/2017 Spot Bond			100.00000	31.42540	100.00000	33.16165				0.00	0	0
Total ASN43U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN43U										0.00	0	0
ASN49I On 19/09/2016 Spot Bond			100.00000	44.98027	100.00000	44.65416				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	18.58100	100.00000	18.44628				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	44.17657	100.00000	43.85629				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	63.89337	100.00000	63.43014				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	1.23371	100.00000	1.21901				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.53524				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.27406				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.59115				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.37500	105.17015	9.37500	105.09120				0.00	0	2,050,000,000
Total BAW11 SPOT										0.00	0	2,050,000,000
Total For BAW11										0.00	0	2,050,000,000
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.40297				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.67260				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	99.67182				0.00	0	0
Total BAW17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.00021				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.91500	100.81487	9.91500	100.73494				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.03500	105.18624	7.03500	105.12584				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	89.10412	100.00000	88.46154				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			10.06500	100.39303	10.06500	100.31269				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	103.45870				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			9.09000	105.66861	9.09000	105.59165				0.00	0	20,000,000
Total BAW8 SPOT										0.00	0	20,000,000
Total For BAW8										0.00	0	20,000,000
BAYA0 On 31/03/2016 Spot Bond			10.98321	102.97615	10.98321	102.54106				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.61909	101.97992	10.61909	101.86224				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			10.88322	101.95054	10.88322	101.88992				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.75195				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			10.96354	101.92899	10.96354	101.88035				0.00	0	0
Total BAYA07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.97356	101.62312	11.97356	101.50067				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				100.00000	0.00000	101.79202				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				100.00000	0.00000	101.79202				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				100.00000	0.00000	101.79209				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			11.23321	101.71896	11.23321	101.69371				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			11.15221	102.53433	11.15221	101.95043				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			10.61909	101.97992	10.61909	101.86224				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	102.19513	11.06000	102.06721				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.30820	99.00829	10.30820	101.71101				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				100.00000	0.00000	102.41941				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				100.00000	0.00000	101.69432				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				100.00000	0.00000	101.69432				0.00	0	0
Total BAYA19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA19										0.00	0	0
BAYA2 On 30/09/2015 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond			7.91628	105.58530	7.91628	104.13990				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond			11.86500	100.75675	11.86500	100.50451				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond				100.00000	0.00000	99.70845				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA2 On 30/09/2017 Spot Bond			11.79000	78.51628	11.79000	98.76918				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA2 On 30/09/2017 Spot Bond				100.00000	0.00000	99.99590				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA2 On 31/12/2015 Spot Bond				100.00000	0.00000	101.55190				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA3 On 31/12/2015 Spot Bond			9.28000	99.24916	9.28000	101.48169				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond				100.00000	0.00000	101.65763				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond			11.67500	76.75463	11.67500	98.45890				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.61003				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				100.00000	0.00000	101.64970				0.00	0	0
Total BAYA34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.64970				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				100.00000	0.00000	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				100.00000	0.00000	101.59098				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				100.00000	0.00000	101.67160				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				100.00000	0.00000	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				100.00000	0.00000	101.67160				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				100.00000	0.00000	101.59415				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				100.00000	0.00000	101.61593				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.67171				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				100.00000	0.00000	101.31152				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				100.00000	0.00000	101.37164				0.00	0	0
Total BAYA48 SPOT										0.00	0	0
Total For BAYA48										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.98321	103.46584	13.98321	103.01649				0.00	0	0
Total BAYB02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.29617	102.63450	15.29617	102.53922				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.20137	102.42371	14.20137	102.30754				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	102.16378				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	102.16378				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	102.16378				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	102.24260				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	101.88734				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	39.65991	100.00000	39.43461				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	21.72292	100.00000	21.56543				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	19.77030	100.00000	19.62696				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	12.20389	100.00000	12.11541				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	12.20389	100.00000	12.11541				0.00	0	0
Total BAYD4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.75508	100.00000	14.64811				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.78502	100.00000	12.69233				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.73517				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.01561				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ07 On 15/04/2016 Spot Bond				100.00000	0.00000	100.83034				0.00	0	0
Total BCJ07 SPOT										0.00	0	0
Total For BCJ07										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	10.58443	100.00000	10.50769				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	10.58443	100.00000	10.50769				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP96I On 04/09/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828				0.00	0	0
Total BCP96U SPOT										0.00	0	0
Total For BCP96U										0.00	0	0
BCP97I On 23/10/2015 Spot Bond			100.00000	87.32057	100.00000	86.69834				0.00	0	0
Total BCP97U SPOT										0.00	0	0
Total For BCP97U										0.00	0	0
BCP98I On 20/11/2015 Spot Bond			100.00000	81.83857	100.00000	81.29176				0.00	0	0
Total BCP98U SPOT										0.00	0	0
Total For BCP98U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.00000	103.44121	2.00000	185.12673				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			8.46000	93.54086	8.46000	157.26092				0.00	0	0
Total BD0205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.46000	94.85182	8.46000	157.67122				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			8.84500	97.52831	8.84500	97.45914				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			8.47500	99.94427	8.47500	99.87666				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
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				100.00000	0.00000	100.78152				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	101.22760				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				100.00000	0.00000	100.84839				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.89979				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				100.00000	0.00000	101.04320				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YU On 21/07/2016 Spot Bond			100.00000	56.55332	100.00000	56.14331				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.62812				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				100.00000	0.00000	100.63986				0.00	0	10,000,000
Total BG32A3 SPOT										0.00	0	10,000,000
Total For BG32A3										0.00	0	10,000,000
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.64377				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.69067				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.75312				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	35.41260	100.00000	35.15585				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	35.41260	100.00000	35.15585				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.59046				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	101.62076				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			8.59000	104.33147	8.59000	104.25996				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.71163				0.00	0	0
Total BG42B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.87302				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	25.27781	100.00000	25.09454				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	25.27781	100.00000	25.09454				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.25507				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			11.47500	99.44175	11.47500	100.83964				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.60630				0.00	669,000,000	669,000,000
Total BGL03 SPOT										0.00	669,000,000	669,000,000
Total For BGL03										0.00	669,000,000	669,000,000
BGL04 On 05/02/2025 Spot Bond			11.36500	93.00180	11.36500	96.12726				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	104.27562				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	82.76163	100.00000	82.24002				0.00	0	0
Total BGR01U SPOT										0.00	0	0
Total For BGR01U										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.98262				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.86680				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.98500	71.93768	8.98500	100.99191				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID06										0.00	0	2,200,000,000
BIDC4E On 13/10/2015 Spot Bond				100.00000	0.00000	100.83289				0.00	0	0
Total BIDC46 SPOT										0.00	0	0
Total For BIDC46										0.00	0	0
BIDC4E On 06/11/2015 Spot Bond				100.00000	0.00000	98.73804				0.00	0	0
Total BIDC48 SPOT										0.00	0	0
Total For BIDC48										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.13134				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1AI On 21/11/2032 Spot Bond				100.00000	0.00000	100.15088				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.12963				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.13575				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.14686				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.19280				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.26934				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.79291				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.81458				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BSR14										0.00	0	0
BSR15 On 18/12/2015 Spot Bond				100.00000	0.00000	101.75172				0.00	0	0
Total BSR15 SPOT										0.00	0	0
Total For BSR15										0.00	0	0
BSR16 On 17/06/2016 Spot Bond				100.00000	0.00000	101.89494				0.00	0	0
Total BSR16 SPOT										0.00	0	0
Total For BSR16										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.03554				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	98.98694				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	98.33850				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC048 On 04/09/2015 Spot Bond				100.00000	0.00000	99.87582				0.00	0	0
Total BTC048 SPOT										0.00	0	0
Total For BTC048										0.00	0	0
BTC049 On 07/09/2015 Spot Bond				100.00000	0.00000	99.82265				0.00	0	0
Total BTC049 SPOT										0.00	0	0
Total For BTC049										0.00	0	0
BTC051 On 11/09/2015 Spot Bond				100.00000	0.00000	99.20588				0.00	0	0
Total BTC051 SPOT										0.00	0	0
Total For BTC051										0.00	0	0
BTC052 On 07/10/2015 Spot Bond				100.00000	0.00000	99.29313				0.00	0	0
Total BTC052 SPOT										0.00	0	0
Total For BTC052										0.00	0	0
BTC054 On 14/01/2016 Spot Bond				100.00000	0.00000	100.89790				0.00	0	0
Total BTC054 SPOT										0.00	0	0
Total For BTC054										0.00	0	0
BTC055 On 21/10/2015 Spot Bond				100.00000	0.00000	99.04656				0.00	0	0
Total BTC055 SPOT										0.00	0	0
Total For BTC055										0.00	0	0
BTC056 On 19/10/2015 Spot Bond				100.00000	0.00000	99.08139				0.00	0	0
Total BTC056 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC056										0.00	0	0
BTC056 On 19/01/2016 Spot Bond				100.00000	0.00000	100.82431				0.00	0	0
Total BTC057 SPOT										0.00	0	0
Total For BTC057										0.00	0	0
BTC057 On 14/10/2015 Spot Bond				100.00000	0.00000	99.16825				0.00	0	0
Total BTC058 SPOT										0.00	0	0
Total For BTC058										0.00	0	0
BTC058 On 23/10/2015 Spot Bond				100.00000	0.00000	98.98200				0.00	0	0
Total BTC059 SPOT										0.00	0	0
Total For BTC059										0.00	0	0
BTC059 On 25/01/2016 Spot Bond				100.00000	0.00000	100.60255				0.00	0	0
Total BTC060 SPOT										0.00	0	0
Total For BTC060										0.00	0	0
BTC060 On 03/11/2015 Spot Bond				100.00000	0.00000	98.78301				0.00	0	0
Total BTC061 SPOT										0.00	0	0
Total For BTC061										0.00	0	0
BTC061 On 30/10/2015 Spot Bond				100.00000	0.00000	98.74141				0.00	0	0
Total BTC062 SPOT										0.00	0	0
Total For BTC062										0.00	0	0
BTC062 On 25/11/2015 Spot Bond				100.00000	0.00000	98.37085				0.00	0	0
Total BTC063 SPOT										0.00	0	0
Total For BTC063										0.00	0	0
BTC063 On 12/02/2016 Spot Bond				100.00000	0.00000	100.26091				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				100.00000	0.00000	99.44956				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				100.00000	0.00000	98.41772				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				100.00000	0.00000	100.13112				0.00	0	0
Total BTC067 SPOT										0.00	0	0
Total For BTC067										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	41.79718	100.00000	41.49415				0.00	0	0
Total BUS011U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BUS01U										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.31023				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.35913				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.50004				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.20158				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	20.72298	100.00000	20.57274				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			9.79000	109.26049	9.79000	109.17539				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	104.58686				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			8.14000	104.86896	8.14000	104.80078				0.00	0	0
Total CBL11 SPOT										0.00	0	0
Total For CBL11										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			12.87500	96.03321	12.87500	95.93558				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	97.99512				0.00	520,000,000	520,000,000
Total CBL13 SPOT										0.00	520,000,000	520,000,000
Total For CBL13										0.00	520,000,000	520,000,000
CBL14 On 01/02/2019 Spot Bond			13.17500	96.55666	13.17500	96.45627				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			9.24000	102.97792	9.24000	102.90211				0.00	0	0
Total CBL16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.00048			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			13.17500	93.84309	13.17500	93.74553			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.68515			0.00	1,190,000,000	360,000,000
Total CBL19 SPOT									0.00	1,190,000,000	360,000,000
Total For CBL19									0.00	1,190,000,000	360,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	96.02098			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.47694			0.00	112,000,000	28,000,000
Total CBL21 SPOT									0.00	112,000,000	28,000,000
Total For CBL21									0.00	112,000,000	28,000,000
CBL22 On 06/05/2020 Spot Bond			10.86500	94.17293	10.86500	94.09173			0.00	0	30,000,000
Total CBL22 SPOT									0.00	0	30,000,000
Total For CBL22									0.00	0	30,000,000
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.24175			0.00	300,000,000	150,000,000
Total CBL23 SPOT									0.00	300,000,000	150,000,000
Total For CBL23									0.00	300,000,000	150,000,000
CCT01 On 23/06/2023 Spot Bond			10.36500	113.94517	10.36500	113.85082			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			10.39500	109.41893	10.39500	109.32808			0.00	0	1,020,000,000
Total CCT02 SPOT									0.00	0	1,020,000,000
Total For CCT02									0.00	0	1,020,000,000
CCT03 On 15/03/2025 Spot Bond			10.29000	110.32340	10.29000	110.23320			0.00	0	20,000,000
Total CCT03 SPOT									0.00	0	20,000,000
Total For CCT03									0.00	0	20,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.53806			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			11.99000	105.11784	11.99000	105.01811			0.00	0	0
Total CGR11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.74251				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.05706				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	112.24170	10.00000	112.15380				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.38342				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.74665				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.96464				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	9.43382	100.00000	9.34573				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	18.88419	100.00000	18.74728				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	19.18967	100.00000	19.01049				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	99.92993				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.43173				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.48750				0.00	0	0
Total CIG04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.55171				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond			100.00000	8.89600	100.00000	8.77915				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond			100.00000	1.75723	100.00000	1.73415				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN17 On 20/12/2015 Spot Bond			100.00000		0.00000	101.52873				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond			100.00000		0.00000	101.78630				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.64830	10.11000	101.56660				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond			100.00000		0.00000	101.12199				0.00	0	0
Total CLN186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	124.55908	2.76000	124.49966				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	107.22998				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	121.87621	3.14000	124.31864				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	100.00000	8.25000	99.93411				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.70500	134.69726	2.70500	128.52435				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	131.43333	2.40000	125.41309				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	102.13791				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.84000	102.81162	8.84000	102.73874				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.82534				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.84504				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.89000	102.86334	8.89000	102.79003				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.89000	102.86334	8.89000	102.79003				0.00	0	0
Total CLN222 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.94000	101.63844	8.94000	101.56561				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				100.00000	0.00000	101.56524				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				100.00000	0.00000	101.72220				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.30183				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 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
CLN239 On 24/02/2017 Spot Bond				100.00000	0.00000	100.08996				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.17398	9.35000	100.09938				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.17398	9.35000	100.09938				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 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
CLN247 On 26/03/2017 Spot Bond				100.00000	0.00000	102.02871				0.00	0	0
Total CLN256 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.74864				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.10256				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.10256				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.10256				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.68353				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.60500	104.26276	9.60500	104.18305				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.22421				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	104.92339				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.70883				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.69987				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.71460				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.08683				0.00	0	0
Total CLN275 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.02431				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.89465				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				100.00000	0.00000	100.52629				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 20/09/2015 Spot Bond				100.00000	0.00000	101.40130				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				100.00000	0.00000	100.67034				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				100.00000	0.00000	100.30222				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				100.00000	0.00000	101.73005				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				100.00000	0.00000	101.56405				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				100.00000	0.00000	103.30811				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	112.24200	10.00000	112.15400				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				100.00000	0.00000	101.33101				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				100.00000	0.00000	101.54692				0.00	0	0
Total CLN294 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.36413				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				100.00000	0.00000	101.66928				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				100.00000	0.00000	101.33106				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.73203				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				100.00000	0.00000	101.43528				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				100.00000	0.00000	150.72447				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				100.00000	0.00000	102.67858				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				100.00000	0.00000	151.35985				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				100.00000	0.00000	150.03846				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				100.00000	0.00000	150.91881				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				100.00000	0.00000	146.68449				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				100.00000	0.00000	147.00897				0.00	0	0
Total CLN311 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.33926				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			11.15000	94.96328	11.15000	94.87932				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			11.67000	96.55667	11.67000	96.46742				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37164				0.00	0	200,000,000
Total CLN316 SPOT										0.00	0	200,000,000
Total For CLN316										0.00	0	200,000,000
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.67721				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				100.00000	0.00000	100.33188				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				100.00000	0.00000	100.78535				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				100.00000	0.00000	100.68678				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	102.87655	8.80500	102.84963				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				100.00000	0.00000	101.47397				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				100.00000	0.00000	100.79282				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	142.81074				0.00	0	0
Total CLN324 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.56837				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				100.00000	0.00000	101.67359				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				100.00000	0.00000	101.60182				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	102.22188				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	84.14031				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.74783				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37164				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	129.97363				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	130.04430				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.71098				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.93990				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37960				0.00	0	0
Total CLN341 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN341									0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.20822			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.82053			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.40089			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.62280			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				100.00000	0.00000	100.70437			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				100.00000	0.00000	100.38284			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				100.00000	0.00000	101.33981			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				100.00000	0.00000	100.67962			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				100.00000	0.00000	99.99997			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				100.00000	0.00000	100.64413			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				100.00000	0.00000	100.78069			0.00	0	0
Total CLN359 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN359										0.00	0	0
CLN361 On 20/03/2019 Spot Bond				100.00000	0.00000	101.34315				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.33000	102.59667	10.33000	105.83169				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.48391				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.58559				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.47000	104.32058	12.47000	108.29525				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.60879				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.50000	101.92895	12.50000	101.82825				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	106.30429	10.02000	106.21960				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	100.60879				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.75642				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	101.78234				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.46106				0.00	0	0
Total CLN372 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.49210				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				100.00000	0.00000	101.49226				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				100.00000	0.00000	101.43051				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.86500	104.45443	9.86500	104.37247				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				100.00000	0.00000	101.67641				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				100.00000	0.00000	101.62823				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	102.34113	10.98000	102.25199				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.88781	11.00000	104.79628				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				100.00000	0.00000	101.67442				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				100.00000	0.00000	100.76503				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			12.26000	104.13559	12.26000	104.03463				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				100.00000	0.00000	101.81495				0.00	0	0
Total CLN385 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.49198				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				100.00000	0.00000	100.82270				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				100.00000	0.00000	101.59260				0.00	0	0
Total CLN388 SPOT										0.00	0	0
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				100.00000	0.00000	101.21966				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				100.00000	0.00000	101.37349				0.00	3,400,000,000	1,700,000,000
Total CLN391 SPOT										0.00	3,400,000,000	1,700,000,000
Total For CLN391										0.00	3,400,000,000	1,700,000,000
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40130				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				100.00000	0.00000	91.58944				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				100.00000	0.00000	101.48305				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				100.00000	0.00000	99.89258				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				100.00000	0.00000	101.61010				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				100.00000	0.00000	102.05387				0.00	0	0
Total CLN397 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.32007				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				100.00000	0.00000	100.31822				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.48305				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.67359				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	101.29545				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				100.00000	0.00000	101.27611				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				100.00000	0.00000	100.19280				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				100.00000	0.00000	101.31042				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				100.00000	0.00000	81.85289				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				100.00000	0.00000	101.49212				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				100.00000	0.00000	100.54691				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				100.00000	0.00000	101.18054				0.00	0	0
Total CLN409 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.21274				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.53466				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.55887				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.17538				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	41.88345	7.01000	42.47412				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	168.90957				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			8.84500	97.52831	8.84500	148.64859				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			8.46000	35.77180	8.46000	157.26092				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			8.46000	36.22711	8.46000	157.67122				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	98.98528				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	98.97661				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				100.00000	0.00000	101.12751				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				100.00000	0.00000	101.44498				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				100.00000	0.00000	101.58346				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	101.48125				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.50139				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				100.00000	0.00000	101.11288				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	101.50120				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	100.78535				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	101.36678				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.45573				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.44660				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	101.45567				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				100.00000	0.00000	101.50120			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.04617			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.04643			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			9.02000	108.25625	9.02000	106.83868			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			8.91500	102.31902	8.91500	102.24589		891,500,000.00	100,000	867,600,000	
Total COJ04 SPOT								891,500,000.00	100,000	867,600,000	
Total For COJ04								891,500,000.00	100,000	867,600,000	
COJ05 On 05/06/2023 Spot Bond			10.50500	111.73526	10.50500	111.64152		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			7.49500	103.28659	7.49500	103.22428		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			10.07500	107.64888	10.07500	107.56266		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			10.11000	102.67843	10.11000	102.59546		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			10.48000	96.66450	10.48000	96.58360		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			11.19000	97.55875	11.19000	97.47173		0.00	0	1,000,000,000	
Total COT02 SPOT								0.00	0	1,000,000,000	
Total For COT02								0.00	0	1,000,000,000	
COT03 On 05/06/2028 Spot Bond			11.19000	90.60874	11.19000	90.52792		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				100.00000	0.00000	99.99978				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	11.97088	100.00000	11.88409				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL020 On 25/08/2017 Spot Bond				100.00000	0.00000	100.01140				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.38962				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.02136				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				100.00000	0.00000	102.49477				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	11.12308	100.00000	11.04244				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL030 On 12/12/2018 Spot Bond			100.00000	13.76028	100.00000	13.66052				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL040 On 26/08/2016 Spot Bond			100.00000	49.66580	100.00000	44.83793				0.00	0	50,000,000,000
Total CPL04U SPOT										0.00	0	50,000,000,000
Total For CPL04U										0.00	0	50,000,000,000
CPV01 On 30/06/2029 Spot Bond			11.84000	96.16875	11.84000	97.43858				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	19.31843	100.00000	19.17837				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN390 On 10/06/2018 Spot Bond			100.00000	10.48012	100.00000	10.40414				0.00	0	0
Total DEN39U SPOT										0.00	0	0

Contract Details	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	18.00150	100.00000	19.96224				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.63319				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			8.11500	100.52320	8.11500	100.45804				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.15524				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.00733				0.00	0	0
Total DENG56 SPOT										0.00	0	0
Total For DENG56										0.00	0	0
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	99.88924				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	86.05910	100.00000	85.46558				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.67647				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.12088				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	100.53505				0.00	0	0
Total DLTC10 SPOT										0.00	0	0
Total For DLTC10										0.00	0	0
DLTC11 On 03/02/2016 Spot Bond				100.00000	0.00000	100.41712				0.00	0	0
Total DLTC11 SPOT										0.00	0	0
Total For DLTC11										0.00	0	0
DLTC12 On 03/08/2016 Spot Bond				100.00000	0.00000	100.43684				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				100.00000	0.00000	101.93628			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				100.00000	0.00000	101.26723			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				100.00000	0.00000	101.68265			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				100.00000	0.00000	56.62103			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			9.60500	99.28876	9.60500	99.21243			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			7.74000	108.58023	7.74000	108.51268			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			9.38500	100.83554	9.38500	100.76017		2,815,500,000.00	300,000	1,423,500,000	
Total DV22 SPOT								2,815,500,000.00	300,000	1,423,500,000	
Total For DV22								2,815,500,000.00	300,000	1,423,500,000	
DV23 On 27/02/2023 Spot Bond			9.80000	101.15015	9.80000	101.07129		0.00	0	1,093,800,000	
Total DV23 SPOT								0.00	0	1,093,800,000	
Total For DV23								0.00	0	1,093,800,000	
DV24 On 18/02/2024 Spot Bond			9.74000	100.05096	9.74000	99.97342		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			9.79500	102.60354	9.79500	102.52358		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	101.38249			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				100.00000	0.00000	100.15460			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	101.45767				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				100.00000	0.00000	101.51513				0.00	0	0
Total DVC011 SPOT										0.00	0	0
Total For DVC011										0.00	0	0
DVC01 On 26/01/2016 Spot Bond				100.00000	0.00000	100.61027				0.00	0	0
Total DVC012 SPOT										0.00	0	0
Total For DVC012										0.00	0	0
DVC01 On 25/06/2016 Spot Bond				100.00000	0.00000	101.20519				0.00	0	0
Total DVC013 SPOT										0.00	0	0
Total For DVC013										0.00	0	0
DVC01 On 24/02/2016 Spot Bond				100.00000	0.00000	100.05674				0.00	0	0
Total DVC014 SPOT										0.00	0	0
Total For DVC014										0.00	0	0
DVC01 On 24/08/2016 Spot Bond				100.00000	0.00000	100.05729				0.00	0	0
Total DVC015 SPOT										0.00	0	0
Total For DVC015										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.25936				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.98601				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.70334				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.49500	120.86670	8.49500	120.78475				0.00	0	2,400,000,000
Total E170 SPOT										0.00	0	2,400,000,000
Total For E170										0.00	0	2,400,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	97.53406				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.39000	100.84139	2.39000	100.79626				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			2.12000	126.87410	2.12000	126.82010				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			2.12000	114.29144	2.12000	114.24278				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			2.04000	115.13786	2.04000	115.08960				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			2.27000	104.72217	2.27000	104.67623				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			2.37000	101.25629	2.37000	101.21115				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			9.91500	103.41590	9.91500	103.33436				0.00	0	30,000,000
Total EMM01 SPOT										0.00	0	30,000,000
Total For EMM01										0.00	0	30,000,000
EMM02 On 11/03/2021 Spot Bond			9.81500	108.82485	9.81500	108.73988				0.00	0	40,000,000
Total EMM02 SPOT										0.00	0	40,000,000
Total For EMM02										0.00	0	40,000,000
EMM03 On 04/05/2024 Spot Bond			10.24000	102.14575	10.24000	102.06262				0.00	0	10,000,000
Total EMM03 SPOT										0.00	0	10,000,000
Total For EMM03										0.00	0	10,000,000
EMM04 On 16/05/2028 Spot Bond			10.43000	93.76693	10.43000	97.23653				0.00	0	0
Total EMM04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.57000	104.65213	10.57000	104.22041				0.00	0	3,999,999,600
Total EMM05 SPOT										0.00	0	3,999,999,600
Total For EMM05										0.00	0	3,999,999,600
EMM06 On 23/06/2025 Spot Bond			10.34000	101.35539	10.34000	101.49638				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.57094				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.48572				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.46787				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.19336				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	99.89122				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.44483				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.08280				0.00	0	0
Total EPFC16 SPOT										0.00	0	0
Total For EPFC16										0.00	0	0
EPFC17 On 23/02/2016 Spot Bond				100.00000	0.00000	100.07598				0.00	0	0
Total EPFC17 SPOT										0.00	0	0
Total For EPFC17										0.00	0	0
EPFC18 On 22/08/2016 Spot Bond				100.00000	0.00000	100.08022				0.00	0	0
Total EPFC18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC18										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.15095				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	96.64606				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.08858				0.00	0	180,000,000
Total EQS06 SPOT										0.00	0	180,000,000
Total For EQS06										0.00	0	180,000,000
EQS07 On 09/04/2018 Spot Bond			10.45500	99.37040	10.45500	99.28743				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	98.28486				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	97.88006				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.24813				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.26283				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	112.24200	10.00000	112.15400				0.00	0	0
Total ERSA12/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 ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.23107			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22058			0.00	0	700,000,000
Total ERSA16 SPOT									0.00	0	700,000,000
Total For ERSA16									0.00	0	700,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22786			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22764			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.22469			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.23799			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.24792			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ES15 On 30/08/2015 Spot Bond			6.30000	99.98275	6.30000	99.96549			0.00	0	0
Total ES15 SPOT									0.00	0	0
Total For ES15									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.28500	105.58694	8.28500	105.51670		165,833,510,289,500.00	20,016,114,700	26,387,698,700	
Total ES18 SPOT								165,833,510,289,500.00	20,016,114,700	26,387,698,700	
Total For ES18								165,833,510,289,500.00	20,016,114,700	26,387,698,700	
ES23 On 25/01/2023 Spot Bond			8.99500	106.33408	8.99500	106.25784		568,031,551,500.00	63,149,700	7,373,147,100	
Total ES23 SPOT								568,031,551,500.00	63,149,700	7,373,147,100	
Total For ES23								568,031,551,500.00	63,149,700	7,373,147,100	
ES26 On 02/04/2026 Spot Bond			9.29000	93.65187	9.29000	93.58219		276,174,978,000.00	29,728,200	15,956,082,900	
Total ES26 SPOT								276,174,978,000.00	29,728,200	15,956,082,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES26									276,174,978,000.00	29,728,200	15,956,082,900
ES33 On 15/09/2033 Spot Bond			9.86500	83.68342	9.89500	83.40586			8,926,012,799,500.00	904,816,300	70,055,589,500
Total ES33 SPOT									8,926,012,799,500.00	904,816,300	70,055,589,500
Total For ES33									8,926,012,799,500.00	904,816,300	70,055,589,500
ES42 On 25/04/2042 Spot Bond			9.96000	89.39153	9.96000	89.32034			166,725,420,000.00	16,739,500	94,013,843,900
Total ES42 SPOT									166,725,420,000.00	16,739,500	94,013,843,900
Total For ES42									166,725,420,000.00	16,739,500	94,013,843,900
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.17190			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	97.28629			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.87116			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.33254			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.15294			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.14174			0.00	0	0
Total FIFC14 SPOT									0.00	0	0
Total For FIFC14									0.00	0	0
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	99.90675			0.00	0	0
Total FIFC15 SPOT									0.00	0	0
Total For FIFC15									0.00	0	0
FIFC17 On 09/10/2015 Spot Bond				100.00000	0.00000	102.73671			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				100.00000	0.00000	101.52587			0.00	0	0
Total FIFC19 SPOT									0.00	0	0
Total For FIFC19									0.00	0	0
FIFC20 On 07/12/2015 Spot Bond				100.00000	0.00000	99.80723			0.00	0	0
Total FIFC20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFC20										0.00	0	0
FIFC21 On 09/02/2016 Spot Bond				100.00000	0.00000	100.30687				0.00	0	0
Total FIFC21 SPOT										0.00	0	0
Total For FIFC21										0.00	0	0
FIFC22 On 25/02/2016 Spot Bond				100.00000	0.00000	100.07691				0.00	0	0
Total FIFC22 SPOT										0.00	0	0
Total For FIFC22										0.00	0	0
FIFC23 On 23/08/2016 Spot Bond				100.00000	0.00000	100.07959				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	0.11992	100.00000	0.11880				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	0.11992	100.00000	0.11880				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	11.06550	100.00000	10.98528				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.77075	100.00000	10.69267				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.54995				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.71779				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				100.00000	0.00000	101.73164				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.85272				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			9.77500	98.09549	9.77500	98.01879				0.00	0	0
Total FRB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.48286				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.48278				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.73660				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	103.77883				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	99.88950				0.00	40,000,000	20,000,000
Total FRB12 SPOT										0.00	40,000,000	20,000,000
Total For FRB12										0.00	40,000,000	20,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	99.88761				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.56500	98.84642	10.56500	99.95195				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.14030				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.34145				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.36171				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			10.62500	106.04182	10.62500	105.95187				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.79682				0.00	0	0
Total FRBC22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.00500	136.18154	2.00500	137.03807				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			2.13000	126.69702	2.13000	282.16078				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			2.26500	108.86754	2.26500	115.67475				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.95000	97.42897	2.95000	158.09192				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			3.18000	104.51715	3.18000	197.07977				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			7.31500	106.43005	7.31500	106.36630				0.00	0	0
Total FRBN04 SPOT										0.00	0	0
Total For FRBN04										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.56100	68.20776	7.56100	67.62290				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			9.39000	43.95494	9.39000	43.05296				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	42.61734	9.63000	41.68675				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.43717				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76608				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52878				0.00	0	0
Total FRC112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC112										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67848				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC113 On 20/06/2017 Spot Bond			7.47000	100.22044	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.22044	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65545				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 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
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57744				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.93666				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 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
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.62823				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.17713	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.73159			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.13523			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.07196			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	24.80497	100.09221	24.62498				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.47760				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	108.09105				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.96653				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.02254				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				100.00000	0.00000	101.64187				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.66016				0.00	0	0
Total FRC152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.51595				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.54658				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.02675				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.51936				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	67.34900	13.22500	67.27760				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.43219				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.43400				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.11276				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.49939				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			3.49500	100.80970	3.49500	104.24017				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.56474				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.56474				0.00	0	0
Total FRC171 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.16530				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.37164				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.56791				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.47397				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.43945				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.57978				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.68627				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.36755				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	100.57398				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.80837				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.93628				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.95566				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	101.42311				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.54658				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.54658				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	101.47971				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	101.19065				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.25581				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.17997				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	112.24200	10.00000	112.15400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.01921				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.63368				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.00274				0.00	0	0
Total FRC196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.16154				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.97859				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.98125				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.92803				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.84271				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.92803				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.83930				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.51824				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.58976	8.75000	100.51880				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.37586				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	11.25481	100.00000	11.17321				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	10.31761	100.00000	10.24281				0.00	0	0
Total FRC208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	96.73762				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	12.93394	100.00000	12.84017				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.60103				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	29.71864	100.00000	29.50318				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.47955				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	8.87325	100.00000	10.84481				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	21.41167	100.00000	21.25643				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.47951				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	21.38414	100.00000	21.22910				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.47837				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.45519				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.55244				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.51997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.81500	130.75252	2.81500	130.68956				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.36267				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.35809				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.00000	0.00000	100.35809				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.18330				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	101.59279				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	101.45089				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	101.51206				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC23: On 20/06/2020 Spot Bond				100.00000	0.00000	101.62823				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.33719				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 15/07/2016 Spot Bond				100.00000	0.00000	100.86583				0.00	0	0
Total FRC232 SPOT										0.00	0	0
Total For FRC232										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			3.67500	124.05959	3.67500	124.11754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.63822				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.83874				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.72999				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			3.34500	114.99141	3.34500	126.71680				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.66742				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC68 SPOT										0.00	0	0
Total For FRC68										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.39500	106.69899	3.39500	126.34915				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			3.37500	104.61018	3.37500	126.49606				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			2.79000	100.99418	2.79000	130.91917				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			2.86000	103.62669	2.86000	141.94553				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.81525				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.45568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.65651				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.92648				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.85719				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58832				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.58652				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	101.42919				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	14.38216	100.00000	14.27789				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	63.84496	100.00000	63.38208				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	31.26515	100.00000	31.03847				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD11 On 08/11/2016 Spot Bond			100.00000	34.00006	100.00000	33.68260				0.00	0	0
Total FRD11U SPOT										0.00	0	0
Total For FRD11U										0.00	0	0
FRD13 On 31/12/2019 Spot Bond			100.00000	12.90917	100.00000	12.81557				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.32190				0.00	0	17,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ16 SPOT										0.00	0	17,700,000,000
Total For FRJ16										0.00	0	17,700,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.90645				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.08745				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.68857				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.45058				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.51309				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.24531				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			2.15300	83.91729	2.15300	105.71285				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			2.49000	104.69426	2.49000	113.49094				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.75352				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	101.09195	10.38000	101.00752				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	101.09195	10.38000	101.00752				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	80.09300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.73634				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.63000	102.07721	2.63000	110.77167				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.62000	212.23317	2.62000	212.68296				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.60000	111.39949	2.60000	111.34775				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.65000	211.36225	2.65000	211.80949				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.80024				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.35000	114.89194	2.35000	114.84089				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.69000	109.68194	2.69000	109.63021				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 05/05/2016 Spot Bond				100.00000	0.00000	49.47800				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			2.79500	107.71816	2.79500	107.66643				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 07/12/2033 Spot Bond			2.77000	115.49335	2.77000	208.35919				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 07/12/2033 Spot Bond			2.82000	113.83382	2.82000	206.94189				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.28000	101.18555	2.28000	101.14118				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			2.85000	162.74455	2.85000	206.09722				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.07000	89.52950	3.07000	102.72052				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			2.99000	100.03779	2.99000	157.42931				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.52000	83.15390	3.52000	95.20702				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			2.98000	100.13079	2.98000	157.59466				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				100.00000	0.00000	102.03068				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.04000	156.56869	3.04000	156.57030				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.36000	191.96399	3.36000	192.58643				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	83.42478				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.45000	83.84692	3.45000	96.33075				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.42000	84.21894	3.42000	96.81730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.23000	86.83610	3.23000	99.96921				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			2.85000	159.47403	2.85000	159.76270				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.13000	198.27810	3.13000	198.41432				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 08/08/2016 Spot Bond				100.00000	0.00000	100.31812				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.25000	125.66786	2.25000	279.86608				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			2.14000	126.61087	2.14000	281.96871				0.00	0	70,000,000
Total FRS37 SPOT										0.00	0	70,000,000
Total For FRS37										0.00	0	70,000,000
FRS43 On 07/12/2023 Spot Bond			2.86000	120.58856	2.86000	268.54107				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			2.47500	101.85261	2.47500	133.31273				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.71009				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			2.00500	137.09516	2.00500	132.84790				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.87013				0.00	200,000,000	50,000,000
Total FRS56 SPOT										0.00	200,000,000	50,000,000
Total For FRS56										0.00	200,000,000	50,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	101.12857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.53939				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			2.47000	110.71100	2.47000	110.66075				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	27.17188	104.97509	31.58065				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	38.09116	101.07593	37.81235				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	30.87472	100.44759	30.64997				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	36.37666	100.76967	36.11112				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			2.14000	120.52371	2.14000	120.47210				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			2.21000	98.39138	2.21000	116.21791				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.93866				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			2.24000	98.14049	2.24000	115.92128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	99.99983			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			2.34000	124.90255	2.34000	352.42831			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.37445			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.02060			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX16 On 15/09/2016 Spot Bond			7.48000	104.17991	7.48000	104.11757			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			8.19000	104.46902	8.19000	104.40068			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.49500	108.59056	8.49500	108.51653			0.00	0	2,000,000,000
Total FRX18 SPOT									0.00	0	2,000,000,000
Total For FRX18									0.00	0	2,000,000,000
FRX19 On 15/11/2019 Spot Bond			9.15500	102.08561	9.15500	102.01114		915,500,000.00		100,000	770,000,000
Total FRX19 SPOT								915,500,000.00		100,000	770,000,000
Total For FRX19								915,500,000.00		100,000	770,000,000
FRX20 On 01/10/2020 Spot Bond			9.42500	100.94167	9.42500	100.86550		0.00		0	0
Total FRX20 SPOT								0.00		0	0
Total For FRX20								0.00		0	0
FRX23 On 28/02/2023 Spot Bond			10.16000	87.55987	10.16000	87.48916		0.00		0	0
Total FRX23 SPOT								0.00		0	0
Total For FRX23								0.00		0	0
FRX24 On 10/12/2024 Spot Bond			10.20000	105.62475	10.20000	105.53865		816,000,000,000.00		80,000,000	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 FRX24 SPOT									816,000,000,000.00	80,000,000	800,000,000
Total For FRX24									816,000,000,000.00	80,000,000	800,000,000
FRX26 On 01/10/2026 Spot Bond			10.68000	95.03630	10.68000	96.28386			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			10.96000	92.13415	10.96000	92.05404			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			11.08500	88.64652	11.08500	88.56859			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			10.43000	80.86808	10.43000	80.80071			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.30043			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.31870			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.36434			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.43740			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.49219			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.72946			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.16136			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.02228			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.16715				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.17357				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.17891				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.20238				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	2.31269	100.00000	2.29592				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	0.38800	100.00000	0.38519				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	10.22898	100.00000	10.15482				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	1.71614	100.00000	1.70370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.28792	100.00000	0.28583				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.98696				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			9.59000	103.50713	9.59000	103.42769				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.06053				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.06252				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	100.06331				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	100.06844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	100.07475				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	100.07867				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT34 On 11/11/2015 Spot Bond				100.00000	0.00000	100.31159				0.00	0	0
Total GPT34 SPOT										0.00	0	0
Total For GPT34										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	11.78800	100.00000	11.70254				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	24.34443	100.00000	24.16794				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	11.51564	100.00000	13.28820				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	10.75486	100.00000	10.65444				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.65394				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.67874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.70950				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.75216				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.62027				0.00	0	146,000,000
Total GRT02 SPOT										0.00	0	146,000,000
Total For GRT02										0.00	0	146,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.90938				0.00	0	10,000,000
Total GRT03 SPOT										0.00	0	10,000,000
Total For GRT03										0.00	0	10,000,000
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.15189				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.63451				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.15657				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.34934				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	1,348,400,000
Total GRX01U SPOT										0.00	0	1,348,400,000
Total For GRX01U										0.00	0	1,348,400,000
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.72501				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.67325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	9.90131	100.00000	9.82953				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.55040				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.53905				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.54510				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC22 On 13/10/2015 Spot Bond				100.00000	0.00000	101.17979				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				100.00000	0.00000	100.38548				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	10.40962	100.00000	10.27139				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	10.40962	100.00000	10.27139				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	11.04266	100.00000	10.89603				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	11.04266	100.00000	10.89603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.88474	100.00000	11.72864				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	11.85657	100.00000	11.69913				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	12.85135	100.00000	12.68070				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.90757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.05837			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.38995			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	112.24200	10.00000	112.15400			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			9.47000	100.92938	9.47000	100.85328			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.20026			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.18857			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			8.69500	104.95525	8.69500	104.88246		82,408,601,500.00	9,477,700	1,653,893,200	
Total HWAY20 SPOT								82,408,601,500.00	9,477,700	1,653,893,200	
Total For HWAY20								82,408,601,500.00	9,477,700	1,653,893,200	
HWAY2 On 07/12/2023 Spot Bond			2.02000	127.64928	2.02000	284.28407		9,292,000,000,000.00	4,600,000,000	2,300,000,000	
Total HWAY23 SPOT								9,292,000,000,000.00	4,600,000,000	2,300,000,000	
Total For HWAY23								9,292,000,000,000.00	4,600,000,000	2,300,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.00000	130.74840	2.00000	291.18650		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			9.89500	95.29412	9.89500	95.21912		11,874,000,000,000.00	1,200,000,000	2,070,000,000	
Total HWAY34 SPOT								11,874,000,000,000.00	1,200,000,000	2,070,000,000	
Total For HWAY34								11,874,000,000,000.00	1,200,000,000	2,070,000,000	
HWAY3 On 31/07/2035 Spot Bond			9.91500	95.03280	9.91500	94.95785		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	38.08543	100.00000	37.80931		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	91.69992	100.00000	91.02400			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	41.99714	100.00000	41.69266			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	33.65402	100.00000	33.41003			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	112.24200	10.00000	112.15400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.67000	121.75213	1.60000	122.43692		32,447,938,678,000.00	19,429,903,400	56,937,939,600	
Total I2025 SPOT								12,447,938,678,000.00	19,429,903,400	56,937,939,600	
Total For I2025								12,447,938,678,000.00	19,429,903,400	56,937,939,600	
I2033 On 28/02/2033 Spot Bond			1.79500	101.94433	1.79500	101.90361		9,956,506,000.00	5,546,800	36,103,174,900	
Total I2033 SPOT								9,956,506,000.00	5,546,800	36,103,174,900	
Total For I2033								9,956,506,000.00	5,546,800	36,103,174,900	
I2038 On 31/01/2038 Spot Bond			1.95000	124.80478	1.87000	126.53243		80,040,893,010,000.00	41,046,611,800	180,007,658,900	
Total I2038 SPOT								10,040,893,010,000.00	41,046,611,800	180,007,658,900	
Total For I2038								10,040,893,010,000.00	41,046,611,800	180,007,658,900	
I2046 On 31/03/2046 Spot Bond			1.96000	126.32460	1.96000	126.27235		30,932,104,560,000.00	15,781,686,000	68,087,345,600	
Total I2046 SPOT								10,932,104,560,000.00	15,781,686,000	68,087,345,600	
Total For I2046								10,932,104,560,000.00	15,781,686,000	68,087,345,600	
I2050 On 31/12/2050 Spot Bond			2.04000	132.18199	1.96500	134.53581		9,157,747,272,000.00	4,489,091,800	59,608,033,600	
Total I2050 SPOT								9,157,747,272,000.00	4,489,091,800	59,608,033,600	
Total For I2050								9,157,747,272,000.00	4,489,091,800	59,608,033,600	
IBL21 On 15/03/2016 Spot Bond			8.44000	104.91422	8.44000	104.84355		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			8.34000	108.28903	8.34000	108.21692		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			8.26000	100.29578	8.26000	100.22963		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.53503			0.00	128,000,000	32,000,000
Total IBL33 SPOT									0.00	128,000,000	32,000,000
Total For IBL33									0.00	128,000,000	32,000,000
IBL34 On 31/01/2017 Spot Bond			1.63000	100.18102	1.63000	133.04747			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			2.07500	104.26588	2.07500	136.47580			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.70464			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.46000	104.29870	8.46000	104.22789			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.13180			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.34571			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	112.24200	10.00000	112.15400			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			9.10500	98.43616	9.10500	98.36435			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			9.61500	92.62681	9.61500	92.55592		961,500,000.00	100,000	2,350,000,000	
Total IBL46 SPOT								961,500,000.00	100,000	2,350,000,000	
Total For IBL46								961,500,000.00	100,000	2,350,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.39542			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.99000	99.26812	8.99000	99.19659			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.63500	98.64481	9.63500	98.56917				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.49739				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.68190				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			7.88500	100.05034	7.88500	99.98729				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.88500	98.71789	8.88500	98.64796				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.63586				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.30071				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			8.11000	100.96012	8.11000	100.89472				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			8.84500	101.41184	8.84500	101.34031				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.96000	102.04204	9.96000	101.96122				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.16695				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.70475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.52471				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.62550				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.63760				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.58155				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.80500	130.82877	2.80500	130.76587				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.22800				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	17.85197	100.00000	17.61749				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.19192				0.00	4,000,000,000	2,000,000,000
Total IBL73 SPOT										0.00	4,000,000,000	2,000,000,000
Total For IBL73										0.00	4,000,000,000	2,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.19795				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	0.01148	100.00000	0.01140				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.75998				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.73507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.61500	97.88626	9.61500	97.81093				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.10289				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.97998				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			10.29000	98.19602	10.29000	98.11573				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.41689	5.00000	100.37646				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.82454	5.00000	101.78333				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.84643	4.00000	101.81356				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	101.48255	4.00000	101.44961				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	64.98471	100.00000	64.51356				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	64.85425	100.00000	64.38405				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	64.85425	100.00000	64.38405				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	107.03539	9.20000	106.95650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.26762				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.81261	100.00000	8.74872				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.46924				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	22.94059	100.00000	22.77427				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	20.56952	100.00000	20.42039				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	1.83867	100.00000	1.82814				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	9.90976	100.00000	9.83791				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	9.54754	100.00000	9.47832				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	11.97206	100.00000	11.88526				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	9.45292	100.00000	9.39029				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	43.92030	100.00000	43.60187				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	10.27289	100.00000	10.17148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN307U On 30/09/2015 Spot Bond			100.00000	92.40506	100.00000	97.63779			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	92.40506	100.00000	97.63779			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	92.40506	100.00000	97.63779			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	92.40506	100.00000	96.15385			0.00	0	0
Total IN311U SPOT									0.00	0	0
Total For IN311U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	14.28304	100.00000	12.36948		190,000,000,000,000.00	1,900,000,000	1,900,000,000	
Total IN313U SPOT								10,000,000,000,000.00	1,900,000,000	1,900,000,000	
Total For IN313U								10,000,000,000,000.00	1,900,000,000	1,900,000,000	
IN534U On 20/10/2015 Spot Bond			100.00000	89.93307	100.00000	89.28761		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	89.46078	100.00000	88.80779		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	85.60617	100.00000	85.02117		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	99.72746	6.65000	99.61886		0.00	0	0	
Total INA537 SPOT								0.00	0	0	
Total For INA537								0.00	0	0	
INA538 On 08/09/2015 Spot Bond			6.65000	99.85446	6.65000	99.74558		0.00	0	0	
Total INA538 SPOT								0.00	0	0	
Total For INA538								0.00	0	0	
INA539 On 22/09/2015 Spot Bond			6.65000	99.60078	6.65000	99.49245		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	99.47442	6.65000	99.36637		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA540 SPOT										0.00	0	0
Total For INA540										0.00	0	0
INA541 On 06/10/2015 Spot Bond			6.65000	99.34838	6.65000	99.24061				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	99.21687	6.70000	99.10857				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			6.80000	99.07709	6.80000	98.96748				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			6.80000	98.94924	6.80000	98.83992				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			6.80000	98.69453	6.80000	98.58577				0.00	0	0
Total INA547 SPOT										0.00	0	0
Total For INA547										0.00	0	0
INA549 On 24/11/2015 Spot Bond			6.80000	98.44112	6.80000	98.33292				0.00	0	0
Total INA549 SPOT										0.00	0	0
Total For INA549										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.98321	102.62878	10.98321	102.30353				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			10.98321	101.85801	10.98321	101.77710				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.60053				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.56994				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	102.65622	6.50000	102.60242				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.61010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	91.40146				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.50405				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.87370				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	112.24200	10.00000	112.15400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.54576				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	105.60776				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	99.76225				0.00	0	0
Total ING297 SPOT										0.00	0	0
Total For ING297										0.00	0	0
ING298 On 17/09/2015 Spot Bond				100.00000	0.00000	99.63215				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	89.68059	100.00000	89.02439				0.00	0	0
Total ING301 SPOT										0.00	0	0
Total For ING301										0.00	0	0
ING305 On 08/01/2016 Spot Bond				100.00000	0.00000	101.20688				0.00	0	0
Total ING305 SPOT										0.00	0	0
Total For ING305										0.00	0	0
ING310 On 15/10/2015 Spot Bond				100.00000	0.00000	100.72960				0.00	0	0
Total ING310 SPOT										0.00	0	0
Total For ING310										0.00	0	0
INGR0€ On 10/06/2016 Spot Bond				100.00000	0.00000	102.10993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INGR06 SPOT										0.00	0	0
Total For INGR06										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.46435				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	89.24205	100.00000	88.59223				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	112.24200	10.00000	112.15400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.96435				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.97683				0.00	0	30,000,000
Total IPF03 SPOT										0.00	0	30,000,000
Total For IPF03										0.00	0	30,000,000
IPF06 On 13/04/2017 Spot Bond			8.95000	103.12743	8.95000	103.05344				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.19607				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.22452				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.24352				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.89725				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.94270				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.91524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPFC07 On 29/10/2015 Spot Bond				100.00000	0.00000	100.55027				0.00	0	0
Total IPFC07 SPOT										0.00	0	0
Total For IPFC07										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.96500	100.04699	9.96500	99.96770				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.44799				0.00	200,000,000	50,000,000
Total IPL5 SPOT										0.00	200,000,000	50,000,000
Total For IPL5										0.00	200,000,000	50,000,000
IPL6 On 28/09/2017 Spot Bond			9.03000	105.52334	9.03000	105.44739				0.00	0	1,410,000,000
Total IPL6 SPOT										0.00	0	1,410,000,000
Total For IPL6										0.00	0	1,410,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.10806				0.00	188,000,000	47,000,000
Total IPL7 SPOT										0.00	188,000,000	47,000,000
Total For IPL7										0.00	188,000,000	47,000,000
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.05421				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.47207				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	102.82586				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.76463				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			2.75500	100.20112	2.75500	131.17738				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			3.54000	148.71911	3.54000	153.95230				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.34551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	101.08363				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.97007				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.82320				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.39763				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.60000	102.48573	3.60000	110.65073				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.60000	102.40029	3.60000	110.65073				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.94335				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.97675				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	10.84741	100.00000	10.70494				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			10.64500	111.56280	10.64500	111.46851				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.51655				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			3.64000	147.18344	3.64000	147.10258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA537 On 03/09/2015 Spot Bond			6.65000	99.94537	6.65000	99.60078				0.00	0	0
Total IVA537 SPOT										0.00	0	0
Total For IVA537										0.00	0	0
IVA538 On 10/09/2015 Spot Bond			6.65000	99.81814	6.65000	99.47442				0.00	0	0
Total IVA538 SPOT										0.00	0	0
Total For IVA538										0.00	0	0
IVA539 On 17/09/2015 Spot Bond			6.65000	99.69123	6.65000	99.34838				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			6.70000	99.30730	6.70000	99.21687				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			6.70000	99.18074	6.70000	98.71348				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			6.80000	99.04053	6.80000	98.56766				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			6.80000	98.91277	6.80000	98.44112				0.00	0	0
Total IVA545 SPOT										0.00	0	0
Total For IVA545										0.00	0	0
IVA547 On 12/11/2015 Spot Bond			6.80000	98.65825	6.80000	98.54957				0.00	0	0
Total IVA547 SPOT										0.00	0	0
Total For IVA547										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.76500				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.05769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.16083				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.09161				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.94039				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.96497				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.97122				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.98370				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.92752				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.81941				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.65388				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.48246				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.23285				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.03618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.03581				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.21023				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.73790				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.37747				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.24722				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.27931				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.27930				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			9.44500	100.64783	9.44500	100.57214				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	14.19802	100.00000	14.10447				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	12.35619	100.00000	12.26662				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			9.63500	99.68785	9.63500	99.61142				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.66586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.44903				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	106.10356				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.70942				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.63760				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			7.18500	102.58891	7.18500	102.52904				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.50645				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.15670				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	99.87372				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.56981				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	100.35994				0.00	0	0
Total IVC052 SPOT										0.00	0	0
Total For IVC052										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.39107				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	99.88280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC054 SPOT										0.00	0	0
Total For IVC054										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.40119				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC056 On 29/04/2016 Spot Bond				100.00000	0.00000	100.63360				0.00	0	0
Total IVC056 SPOT										0.00	0	0
Total For IVC056										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	101.20860				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC059 On 09/06/2016 Spot Bond				100.00000	0.00000	101.63278				0.00	0	0
Total IVC059 SPOT										0.00	0	0
Total For IVC059										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.63221				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.29073				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC062 On 14/08/2016 Spot Bond				100.00000	0.00000	100.30751				0.00	0	0
Total IVC062 SPOT										0.00	0	0
Total For IVC062										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.50209				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.73761				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.65412				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.81099				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	81.77778	100.00000	81.23620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.74833				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.76591				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.65955				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.77202				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	85.88235	100.00000	85.28037				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	99.92567				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.66376				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.64375				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			8.84000	138.79134	8.84000	138.69351				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.29800				0.00	600,000,000	300,000,000
Total LBK03 SPOT										0.00	600,000,000	300,000,000
Total For LBK03										0.00	600,000,000	300,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.64147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	99.92017				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.37451				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.00343				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.58500	99.22181	10.58500	99.13842				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	100.15472	9.71000	100.07733				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.61174				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			9.06000	97.93195	9.06000	97.86123			906,000,000.00	100,000	3,280,000,000	
Total LGL02 SPOT									906,000,000.00	100,000	3,280,000,000	
Total For LGL02									906,000,000.00	100,000	3,280,000,000	
LGL03 On 03/04/2018 Spot Bond			9.19000	99.61646	9.19000	99.54311			0.00	0	700,000,000	
Total LGL03 SPOT									0.00	0	700,000,000	
Total For LGL03									0.00	0	700,000,000	
LGL04 On 14/08/2020 Spot Bond			10.25500	96.26128	10.25500	96.18283			1,025,500,000.00	100,000	590,000,000	
Total LGL04 SPOT									1,025,500,000.00	100,000	590,000,000	
Total For LGL04									1,025,500,000.00	100,000	590,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.82299			0.00	0	0	
Total LGL05 SPOT									0.00	0	0	
Total For LGL05									0.00	0	0	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.25700			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			8.20500	102.94333	8.20500	102.87554			0.00	0	1,040,000,000	

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 LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.45868				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.03822				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.17568				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.17788				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.18998				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.29146				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	101.41344				0.00	0	0
Total MAQ065 SPOT										0.00	0	0
Total For MAQ065										0.00	0	0
MAQ07 On 10/09/2015 Spot Bond				100.00000	0.00000	99.76905				0.00	0	0
Total MAQ072 SPOT										0.00	0	0
Total For MAQ072										0.00	0	0
MAQ07 On 09/10/2015 Spot Bond				100.00000	0.00000	99.26060				0.00	0	0
Total MAQ073 SPOT										0.00	0	0
Total For MAQ073										0.00	0	0
MAQ07 On 13/11/2015 Spot Bond				100.00000	0.00000	98.61745				0.00	0	0
Total MAQ074 SPOT										0.00	0	0
Total For MAQ074										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	99.94314				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	99.94273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.68672				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	100.74294				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.61003				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBC02 On 05/09/2015 Spot Bond				100.00000	0.00000	99.86019				0.00	0	0
Total MBC024 SPOT										0.00	0	0
Total For MBC024										0.00	0	0
MBC02 On 07/10/2015 Spot Bond				100.00000	0.00000	99.29915				0.00	0	0
Total MBC025 SPOT										0.00	0	0
Total For MBC025										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.22341				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.76316				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.24199				0.00	2,120,000,000	1,060,000,000
Total MBF033 SPOT										0.00	2,120,000,000	1,060,000,000
Total For MBF033										0.00	2,120,000,000	1,060,000,000
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.67402				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.18604				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				100.00000	0.00000	100.88501				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	100.41951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.42862				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	101.56458				0.00	0	0
Total MBF043 SPOT										0.00	0	0
Total For MBF043										0.00	0	0
MBF04: On 11/04/2016 Spot Bond				100.00000	0.00000	100.89008				0.00	0	0
Total MBF044 SPOT										0.00	0	0
Total For MBF044										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	100.93939				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	100.23326				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBSA On 30/09/2016 Spot Bond				100.00000	0.00000	100.58213				0.00	0	0
Total MBSA1 SPOT										0.00	0	0
Total For MBSA1										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	60.67445	100.00000	60.23456				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	30.12859	100.00000	29.91016				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	21.52938	100.00000	21.37329				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	21.61483	100.00000	21.45811				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	20.74171	100.00000	20.59132				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	33.89980	100.00000	33.65402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.62543				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			9.10500	103.15085	9.10500	103.07559				0.00	0	660,000,000
Total MBSA01 SPOT										0.00	0	660,000,000
Total For MBSA01										0.00	0	660,000,000
MBSA0 On 15/04/2019 Spot Bond			9.12500	102.67317	9.12500	102.59810				0.00	0	60,000,000
Total MBSA02 SPOT										0.00	0	60,000,000
Total For MBSA02										0.00	0	60,000,000
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	102.95627				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.06040				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.10847				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			8.27500	103.78362	8.27500	103.71467				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			9.09500	102.11778	9.09500	102.04376				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			9.89000	102.08045	9.89000	102.00014				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.30954				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.35522				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			9.93500	103.04085	9.93500	102.95844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.35500	103.93585	7.35500	103.87324				0.00	0	2,470,000,000
Total MGL01 SPOT										0.00	0	2,470,000,000
Total For MGL01										0.00	0	2,470,000,000
MIIL02 On 31/05/2017 Spot Bond			9.20000	101.52705	9.20000	101.45223				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				100.00000	0.00000	100.84280				0.00	0	0
Total MIP4C SPOT										0.00	0	0
Total For MIP4C										0.00	0	0
MIP4F On 13/01/2016 Spot Bond				100.00000	0.00000	100.90198				0.00	0	0
Total MIP4F SPOT										0.00	0	0
Total For MIP4F										0.00	0	0
MIP4U On 13/01/2016 Spot Bond			100.00000	83.87725	100.00000	82.78320				1.87e+017	1,873,600,000,000	389,300,000,000
Total MIP4U SPOT										1.87e+017	873,600,000,000	389,300,000,000
Total For MIP4U										1.87e+017	873,600,000,000	389,300,000,000
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.49954				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			9.76500	106.50560	9.76500	105.73689				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	99.15940				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			11.49000	105.32550	11.49000	99.36894				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			10.99000	106.15388	10.99000	99.83981				0.00	0	1,000,000,000
Total MMIG05 SPOT										0.00	0	1,000,000,000
Total For MMIG05										0.00	0	1,000,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	39.97848	100.00000	39.68863				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			8.90000	101.45116	8.90000	101.37879				0.00	0	140,000,000

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 MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN04 On 13/07/2017 Spot Bond			8.89000	103.41798	8.89000	103.34467				0.00	0	540,000,000
Total MTN04 SPOT										0.00	0	540,000,000
Total For MTN04										0.00	0	540,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.15202	100.89771	7.09975				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	7.24295	100.61875	7.19015				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A302 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
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond					100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond					100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A405 On 14/08/2020 Spot Bond					100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond					100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5A16 On 20/06/2016 Spot Bond					100.00000	0.00000	101.52338			0.00	0	0
Total N5A16 SPOT										0.00	0	0
Total For N5A16										0.00	0	0
N5B23 On 20/06/2023 Spot Bond					100.00000	0.00000	101.63192			0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond					100.00000	0.00000	101.65362			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.88995				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	102.08700				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.63523	100.00000	12.54362				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.52746	100.00000	13.42938				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			10.06000	93.22768	10.06000	93.15311			1,006,000,000.00	100,000	1,010,000,000	
Total NAM01 SPOT									1,006,000,000.00	100,000	1,010,000,000	
Total For NAM01									1,006,000,000.00	100,000	1,010,000,000	
NAM02 On 29/06/2020 Spot Bond			9.71500	101.17210	9.71500	101.09347			0.00	0	0	
Total NAM02 SPOT									0.00	0	0	
Total For NAM02									0.00	0	0	
NBK10A On 25/07/2016 Spot Bond			7.96500	99.78538	7.96500	99.72186			0.00	0	0	
Total NBK10A SPOT									0.00	0	0	
Total For NBK10A									0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			9.61500	99.46650	9.61500	99.39038			0.00	0	0	
Total NBK11A SPOT									0.00	0	0	
Total For NBK11A									0.00	0	0	
NBK12A On 19/03/2021 Spot Bond			9.21500	104.90055	9.21500	104.82355			0.00	0	0	
Total NBK12A SPOT									0.00	0	0	
Total For NBK12A									0.00	0	0	
NBK13A On 19/03/2024 Spot Bond			9.66000	104.75317	9.66000	104.67264			0.00	0	0	
Total NBK13A SPOT									0.00	0	0	
Total For NBK13A									0.00	0	0	
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	100.91325			0.00	0	97,840,000	
Total NBK13B SPOT									0.00	0	97,840,000	
Total For NBK13B									0.00	0	97,840,000	
NBK14A On 26/06/2021 Spot Bond			9.57500	100.41016	9.57500	100.34955			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 11/02/2022 Spot Bond			9.81500	95.65570	9.81500	95.59042				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.99496				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I On 12/02/2025 Spot Bond			10.44000	94.55977	10.44000	94.48135				0.00	0	2,450,000,000
Total NBK16A SPOT										0.00	0	2,450,000,000
Total For NBK16A										0.00	0	2,450,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.76383				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17I On 22/04/2026 Spot Bond			10.62000	99.32372	10.62000	99.23952				0.00	0	1,050,000,000
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				100.00000	0.00000	100.08909				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18I On 01/06/2020 Spot Bond			9.56500	101.13219	9.56500	101.05477				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.09986				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 01/06/2022 Spot Bond			9.96500	100.79762	9.96500	100.71730				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.79050				0.00	0	170,000,000
Total NBK19B SPOT										0.00	0	170,000,000
Total For NBK19B										0.00	0	170,000,000
NBK20I On 01/06/2026 Spot Bond			10.69000	100.46270	10.69000	100.37698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.28520				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.89000	105.85634	10.89000	99.36338				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.34047				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.33587				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.34448				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.37057				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.36798				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.82505				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	99.92203				0.00	400,000,000	530,000,000
Total NBK27B SPOT										0.00	400,000,000	530,000,000
Total For NBK27B										0.00	400,000,000	530,000,000
NBK2A On 15/09/2015 Spot Bond			7.10500	104.96850	7.10500	104.90742				0.00	0	2,180,000,000
Total NBK2A SPOT										0.00	0	2,180,000,000
Total For NBK2A										0.00	0	2,180,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.75786				0.00	3,031,160,000	1,137,580,000
Total NBK2B SPOT										0.00	3,031,160,000	1,137,580,000
Total For NBK2B										0.00	3,031,160,000	1,137,580,000
NBK3A On 09/09/2019 Spot Bond			9.17500	112.72632	9.17500	112.64390		551,417,500,000.00		0.00	60,100,000	3,500,000,000

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 NBK3A SPOT										551,417,500,000.00	60,100,000	3,500,000,000
Total For NBK3A										551,417,500,000.00	60,100,000	3,500,000,000
NBK4 On 28/10/2024 Spot Bond			11.01500	38.40199	11.01500	38.36902				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.87728				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			8.01000	104.81326	8.01000	104.74617				0.00	0	0
Total NBK9A SPOT										0.00	0	0
Total For NBK9A										0.00	0	0
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.33582				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	98.26298				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.90044				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.70641				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.66600				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	94.78353				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.25010				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.41457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7:On 20/09/2015 Spot Bond				100.00000	0.00000	101.36606				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7:On 09/10/2017 Spot Bond				100.00000	0.00000	101.66109				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	101.29672				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7:On 20/03/2016 Spot Bond				100.00000	0.00000	101.27952				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8:On 20/06/2016 Spot Bond				100.00000	0.00000	101.27861				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8:On 31/01/2017 Spot Bond				100.00000	0.00000	100.58128				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	101.47397				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			10.18500	104.05661	10.18500	107.32078				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	101.46488				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			10.22000	102.87589	10.22000	106.14630				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond				100.00000	0.00000	101.47397				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8:On 20/12/2016 Spot Bond				100.00000	0.00000	101.32497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.43431				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.48849				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.50665				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.89189				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.05716				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.16463				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.70500	104.89357	7.70500	104.82743				0.00	0	20,000,000
Total NED11 SPOT										0.00	0	20,000,000
Total For NED11										0.00	0	20,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.80162				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	98.62859				0.00	40,000,000	20,000,000
Total NED14 SPOT										0.00	40,000,000	20,000,000
Total For NED14										0.00	40,000,000	20,000,000
NED15 On 08/04/2024 Spot Bond			10.30500	102.05185	10.30500	104.59331				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.86460				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	103.12012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.01808				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.52981				0.00	32,000,000	16,000,000
Total NED19 SPOT										0.00	32,000,000	16,000,000
Total For NED19										0.00	32,000,000	16,000,000
NED20 On 01/07/2025 Spot Bond			11.48500	101.98902	11.48500	101.05719				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				100.00000	0.00000	100.95918				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	119.42600	9.44500	119.33618				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	99.83114				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				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			2.15000	173.65144	2.15000	173.57695				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			2.46000	99.85931	2.46000	113.77175				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	189.66343	3.45000	189.57978				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			2.85000	110.12327	2.85000	110.06992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.13000	152.52306	3.13000	144.66793				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			3.04000	156.65199	3.04000	156.57030				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.98500	102.36946	8.98500	102.29615				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			9.61500	103.33739	9.61500	103.25738				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				100.00000	0.00000	100.19007				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A11 On 22/05/2048 Spot Bond				100.00000	0.00000	100.07920				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				100.00000	0.00000	100.08195				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.08032				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	100.08509				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.81500	103.32829	9.81500	104.17731				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.08358				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B15 On 22/05/2049 Spot Bond				100.00000	0.00000	100.08249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.08965			0.00	150,000,000	150,000,000
Total NQ1B17 SPOT									0.00	150,000,000	150,000,000
Total For NQ1B17									0.00	150,000,000	150,000,000
NQ1C1 On 22/05/2020 Spot Bond			10.01500	103.31927	10.01500	103.23600			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.08466			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.08520			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.09429			0.00	80,000,000	80,000,000
Total NQ1C17 SPOT									0.00	80,000,000	80,000,000
Total For NQ1C17									0.00	80,000,000	80,000,000
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.10504			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.09851			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.08683			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			8.89500	112.33478	8.89500	112.25468		10,674,000,000,000.00	1,200,000,000	689,000,000	
Total NRA018 SPOT								10,674,000,000,000.00	1,200,000,000	689,000,000	
Total For NRA018								10,674,000,000,000.00	1,200,000,000	689,000,000	
NRA02 On 31/10/2022 Spot Bond			9.66500	117.20888	9.66500	117.11873		11,598,000,000,000.00	1,200,000,000	600,000,000	
Total NRA022 SPOT								11,598,000,000,000.00	1,200,000,000	600,000,000	
Total For NRA022								11,598,000,000,000.00	1,200,000,000	600,000,000	
NRA02 On 31/05/2023 Spot Bond			2.04500	177.51728	2.04500	177.44264		35,583,000,000,000.00	17,400,000,000	8,700,000,000	
Total NRA023 SPOT								35,583,000,000,000.00	17,400,000,000	8,700,000,000	
Total For NRA023								35,583,000,000,000.00	17,400,000,000	8,700,000,000	
NRA02 On 30/11/2028 Spot Bond			10.59000	114.72035	10.59000	114.62336		0.00	0	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 NRA028 SPOT										0.00	0	2,520,000,000
Total For NRA028										0.00	0	2,520,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	100.71719				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.44306				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.87873				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.87023				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.72310				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	99.99982				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.46757	100.00000	16.34818				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	89.69897	100.00000	89.05211				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			7.19500	103.29932	7.19500	103.23895				0.00	0	1,300,000,000
Total OML01 SPOT										0.00	0	1,300,000,000
Total For OML01										0.00	0	1,300,000,000
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	99.98696				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			10.13500	99.41312	10.13500	99.33303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.79883				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			10.29500	101.16000	10.29500	102.37484				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			10.84000	101.23446	10.84000	102.13169				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2030 Spot Bond			11.44000	101.49814	11.44000	102.03059				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	55.19814	100.00000	54.79795				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	100.97000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	103.54322				0.00	0	0
Total PMM16 SPOT										0.00	0	0
Total For PMM16										0.00	0	0
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	99.80631				0.00	0	0
Total PMM17 SPOT										0.00	0	0
Total For PMM17										0.00	0	0
PMM18 On 04/11/2015 Spot Bond				100.00000	0.00000	100.46715				0.00	0	0
Total PMM18 SPOT										0.00	0	0
Total For PMM18										0.00	0	0
PMM19 On 13/05/2016 Spot Bond				100.00000	0.00000	100.30740				0.00	0	0
Total PMM19 SPOT										0.00	0	0
Total For PMM19										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.29334				0.00	280,000,000	80,000,000

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 PPC001 SPOT									0.00	280,000,000	80,000,000
Total For PPC001									0.00	280,000,000	80,000,000
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	100.68621			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC002 On 31/10/2019 Spot Bond				100.00000	0.00000	100.77755			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC003 On 30/06/2021 Spot Bond			9.86500	102.59535	9.86500	101.53324			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.67111			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.67888			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.69615			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.77032			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.78755			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.55575			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			8.26000	43.42360	8.26000	43.39480			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			6.20500	106.47847	6.20500	106.42435		310,250,000,000,000.00	50,000,000,000	181,600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158 SPOT									10,250,000,000,000.00	50,000,000,000	181,600,000,000
Total For R158									10,250,000,000,000.00	50,000,000,000	181,600,000,000
R158P On 15/09/2015 Spot Bond			6.84000	99.71969	6.84000	99.66382			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			6.94000	112.66993	6.94000	112.60730			968,824,000,000,000.00	139,600,000,000	233,032,966,700
Total R159 SPOT									968,824,000,000,000.00	139,600,000,000	233,032,966,700
Total For R159									968,824,000,000,000.00	139,600,000,000	233,032,966,700
R159P On 15/09/2016 Spot Bond			6.77000	93.30530	6.77000	93.25467			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			8.41000	117.07102	8.44000	116.75410			980,173,749,670,000.00	2,494,669,887,000	583,673,348,100
Total R186 SPOT									980,173,749,670,000.00	2,494,669,887,000	583,673,348,100
Total For R186									980,173,749,670,000.00	2,494,669,887,000	583,673,348,100
R187P On 21/12/2026 Spot Bond			8.18000	40.39681	8.18000	40.37028			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			8.10000	37.63894	8.10000	37.61446			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			1.68000	291.08242	1.64000	291.76732			7,844,359,152,000.00	4,669,261,400	20,573,118,600
Total R197 SPOT									7,844,359,152,000.00	4,669,261,400	20,573,118,600
Total For R197									7,844,359,152,000.00	4,669,261,400	20,573,118,600
R202 On 07/12/2033 Spot Bond			1.77000	239.45319	1.82000	237.68043			58,712,947,890,000.00	33,171,157,000	260,686,181,100
Total R202 SPOT									58,712,947,890,000.00	33,171,157,000	260,686,181,100
Total For R202									58,712,947,890,000.00	33,171,157,000	260,686,181,100
R2023 On 28/02/2023 Spot Bond			8.22500	97.38003	8.26000	97.12630			456,650,600,825,000.00	177,100,377,000	489,879,150,800
Total R2023 SPOT									456,650,600,825,000.00	177,100,377,000	489,879,150,800
Total For R2023									456,650,600,825,000.00	177,100,377,000	489,879,150,800
R203 On 15/09/2017 Spot Bond			7.30000	105.55458	7.34000	105.41718			547,617,632,790,000.00	896,933,922,300	385,286,852,400
Total R203 SPOT									547,617,632,790,000.00	896,933,922,300	385,286,852,400
Total For R203									547,617,632,790,000.00	896,933,922,300	385,286,852,400
R2030 On 31/01/2030 Spot Bond			8.82000	94.04388	8.82000	93.97774			252,738,116,818,000.00	255,412,484,900	630,135,161,100
Total R2030 SPOT									252,738,116,818,000.00	255,412,484,900	630,135,161,100
Total For R2030									252,738,116,818,000.00	255,412,484,900	630,135,161,100
R2032 On 31/03/2032 Spot Bond			8.91000	97.77440	8.91000	97.70456			480,734,670,140,000.00	166,187,954,000	547,265,615,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									10,734,670,140,000.00	166,187,954,000	547,265,615,600
Total For R2032									10,734,670,140,000.00	166,187,954,000	547,265,615,600
R2035 On 28/02/2035 Spot Bond			8.98500	98.99631	8.98500	98.92540			446,554,500,000,000.00	49,700,000,000	113,504,000,000
Total R2035 SPOT									16,554,500,000,000.00	49,700,000,000	113,504,000,000
Total For R2035									16,554,500,000,000.00	49,700,000,000	113,504,000,000
R2037 On 31/01/2037 Spot Bond			9.00500	95.94531	9.00500	95.87644			026,002,622,135,000.00	336,035,827,000	732,070,025,300
Total R2037 SPOT									26,002,622,135,000.00	336,035,827,000	732,070,025,300
Total For R2037									26,002,622,135,000.00	336,035,827,000	732,070,025,300
R204 On 21/12/2018 Spot Bond			7.64000	102.56862	7.67500	102.40416			949,184,491,928,000.00	255,128,860,200	572,181,217,400
Total R204 SPOT									19,184,491,928,000.00	255,128,860,200	572,181,217,400
Total For R204									19,184,491,928,000.00	255,128,860,200	572,181,217,400
R2044 On 31/01/2044 Spot Bond			9.05500	97.62725	9.05500	97.55679			613,902,262,002,000.00	399,105,716,400	336,136,224,900
Total R2044 SPOT									13,902,262,002,000.00	399,105,716,400	336,136,224,900
Total For R2044									13,902,262,002,000.00	399,105,716,400	336,136,224,900
R2048 On 28/02/2048 Spot Bond			9.04500	96.92251	9.04500	96.85264			117,271,150,918,000.00	234,081,940,400	481,555,849,100
Total R2048 SPOT									17,271,150,918,000.00	234,081,940,400	481,555,849,100
Total For R2048									17,271,150,918,000.00	234,081,940,400	481,555,849,100
R207 On 15/01/2020 Spot Bond			7.90000	98.54838	7.93500	98.36054			057,952,396,070,000.00	260,500,303,300	774,565,046,800
Total R207 SPOT									57,952,396,070,000.00	260,500,303,300	774,565,046,800
Total For R207									57,952,396,070,000.00	260,500,303,300	774,565,046,800
R208 On 31/03/2021 Spot Bond			8.03000	97.14390	8.06500	96.93158			279,792,113,423,000.00	283,909,354,100	531,644,183,400
Total R208 SPOT									79,792,113,423,000.00	283,909,354,100	531,644,183,400
Total For R208									79,792,113,423,000.00	283,909,354,100	531,644,183,400
R209 On 31/03/2036 Spot Bond			8.91500	77.67519	8.94500	77.39406			310,588,082,819,000.00	259,179,818,600	700,701,206,200
Total R209 SPOT									10,588,082,819,000.00	259,179,818,600	700,701,206,200
Total For R209									10,588,082,819,000.00	259,179,818,600	700,701,206,200
R210 On 31/03/2028 Spot Bond			1.64000	181.76032	1.64000	181.68986			19,408,285,128,000.00	11,834,320,200	43,641,914,300
Total R210 SPOT									19,408,285,128,000.00	11,834,320,200	43,641,914,300
Total For R210									19,408,285,128,000.00	11,834,320,200	43,641,914,300
R211 On 31/01/2017 Spot Bond			1.03000	134.21214	0.93000	134.35465			11,288,782,902,000.00	10,959,983,400	50,658,390,900
Total R211 SPOT									11,288,782,902,000.00	10,959,983,400	50,658,390,900
Total For R211									11,288,782,902,000.00	10,959,983,400	50,658,390,900
R212 On 31/01/2022 Spot Bond			1.63000	140.14946	1.50500	141.13159			123,633,841,964,000.00	75,848,982,800	150,867,464,700
Total R212 SPOT									23,633,841,964,000.00	75,848,982,800	150,867,464,700
Total For R212									23,633,841,964,000.00	75,848,982,800	150,867,464,700
R213 On 28/02/2031 Spot Bond			8.81500	84.81729	8.84500	84.53468			368,394,533,735,000.00	268,677,769,000	587,760,350,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 SPOT									8,394,533,735,000.00	268,677,769,000	587,760,350,400
Total For R213									8,394,533,735,000.00	268,677,769,000	587,760,350,400
R214 On 28/02/2041 Spot Bond			8.98000	75.32319	8.98000	75.26927			973,263,999,282,000.00	331,098,440,900	862,231,765,700
Total R214 SPOT									3,263,999,282,000.00	331,098,440,900	362,231,765,700
Total For R214									3,263,999,282,000.00	331,098,440,900	362,231,765,700
R228C On 15/09/2015 Spot Bond			6.84000	99.71969	6.84000	99.66382			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			6.76000	96.46873	6.76000	96.41646			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.77000	93.30530	6.77000	93.25467			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			6.78000	97.96196	6.78000	97.90851			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			6.76000	94.78247	6.76000	94.73083			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			6.82000	91.61410	6.82000	91.56376			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			7.31500	87.83140	7.31500	87.77970			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			7.36500	84.63813	7.36500	84.58797			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			7.68000	80.93960	7.68000	80.88962			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			7.66000	77.99611	7.66000	77.94807			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			7.64000	75.17414	7.64000	75.12796			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.63000	72.43819	7.63000	72.39374				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			7.89500	68.92599	7.89500	68.88225				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			7.87500	66.37619	7.87500	66.33418				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.98500	63.47054	7.98500	63.42982				0.00	0	0
Total R339C SPOT										0.00	0	0
Total For R339C										0.00	0	0
R340C On 21/12/2021 Spot Bond			7.95500	61.14491	7.95500	61.10582				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			7.92500	58.92150	7.92500	58.88398				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			7.89500	56.79535	7.89500	56.75931				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			7.85500	54.80288	7.85500	54.76828				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			7.81500	52.90070	7.81500	52.86747				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			8.38000	48.53415	8.38000	48.50150				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			8.34000	46.74909	8.34000	46.71779				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			8.30000	45.04701	8.30000	45.01699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.26000	43.42360	8.26000	43.39480				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			8.22000	41.87481	8.22000	41.84717				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			8.18000	40.39681	8.18000	40.37028				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			8.14000	38.98600	8.14000	38.96051				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			8.10000	37.63894	8.10000	37.61446				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	102.39680				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	103.16859				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	102.02425				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.89269				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	28.65833	100.00000	28.45057				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	22.99630	100.00000	22.82958				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	33.90034	100.00000	33.65457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	85.86035	100.00000	85.26957				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	46.69068	100.00000	46.35217				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	19.23557	100.00000	19.09610				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	21.19678	100.00000	21.68246				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	8.45742	100.00000	9.08029				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	15.97221	100.00000	16.48593				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	12.81855	100.00000	13.35661				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	9.70915	100.00000	10.27529				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.65583				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.53798				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.02001				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.02105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.00736				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	103.06473				0.00	0	0
Total RDFC21 SPOT										0.00	0	0
Total For RDFC21										0.00	0	0
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	101.29136				0.00	0	0
Total RDFC22 SPOT										0.00	0	0
Total For RDFC22										0.00	0	0
RDFC2 On 25/11/2015 Spot Bond				100.00000	0.00000	100.05705				0.00	0	0
Total RDFC23 SPOT										0.00	0	0
Total For RDFC23										0.00	0	0
RDFC2 On 25/05/2016 Spot Bond				100.00000	0.00000	100.05935				0.00	0	0
Total RDFC24 SPOT										0.00	0	0
Total For RDFC24										0.00	0	0
RDFC2 On 27/07/2016 Spot Bond				100.00000	0.00000	100.61864				0.00	0	0
Total RDFC25 SPOT										0.00	0	0
Total For RDFC25										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.15589				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REBC0 On 20/11/2015 Spot Bond				100.00000	0.00000	100.15057				0.00	0	0
Total REBC01 SPOT										0.00	0	0
Total For REBC01										0.00	0	0
REBC0 On 20/07/2016 Spot Bond				100.00000	0.00000	100.79757				0.00	0	0
Total REBC02 SPOT										0.00	0	0
Total For REBC02										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	102.31319				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond			100.00000	9.67300	100.00000	9.42057				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	17.43659	100.00000	17.31017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	11.65492	100.00000	11.57043				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	9.31742	100.00000	9.24987				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	8.43928	100.00000	8.37809				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.00656				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.51081				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.72568				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.11393				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	99.99988				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.75263				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.07913				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.81337				0.00	0	411,250,000
Total RES32 SPOT										0.00	0	411,250,000
Total For RES32										0.00	0	411,250,000
RMBI0€ On 24/07/2038 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 RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	89.83812				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	84.27345				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	94.69866				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	94.09657				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.82377				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	84.78616				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	99.46829				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	102.65827	12.35000	102.55802				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	15.20396	100.00000	15.09373				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	102.73500				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	8.58993	100.00000	6.82266				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	37.44426	100.00000	37.17279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07I On 31/01/2016 Spot Bond			100.00000	85.78089	100.00000	85.18519				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	13.67334	100.00000	13.57421				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	40.42080	100.00000	40.12776				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	104.54485				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				100.00000	0.00000	59.44172				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			9.43500	105.87146	9.43500	105.79148				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			9.78000	100.59454	9.78000	100.51584				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			10.10500	103.27530	10.10500	103.19188		2,425,200,000,000.00		240,000,000	60,000,000	
Total RW28 SPOT								2,425,200,000,000.00		240,000,000	60,000,000	
Total For RW28								2,425,200,000,000.00		240,000,000	60,000,000	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.73894				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			8.14000	105.96391	8.14000	105.89501				0.00	0	0
Total SBK12 SPOT										0.00	0	0
Total For SBK12										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.24200	10.00000	112.15400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.97618				0.00	360,000,000	90,000,000

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 SBK13 SPOT										0.00	360,000,000	90,000,000
Total For SBK13										0.00	360,000,000	90,000,000
SBK14 On 01/12/2017 Spot Bond			9.59000	102.51231	9.59000	102.43364				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.45132				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	100.99826				0.00	1,600,000,000	800,000,000
Total SBK16 SPOT										0.00	1,600,000,000	800,000,000
Total For SBK16										0.00	1,600,000,000	800,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.71524				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.46413				0.00	200,000,000	50,000,000
Total SBK18 SPOT										0.00	200,000,000	50,000,000
Total For SBK18										0.00	200,000,000	50,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.82302				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	99.87272				0.00	112,000,000	28,000,000
Total SBK20 SPOT										0.00	112,000,000	28,000,000
Total For SBK20										0.00	112,000,000	28,000,000
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.82168				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	100.18341				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			11.86000	101.06702	11.86000	101.48107				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			9.17500	101.50298	9.17500	101.42838				0.00	0	2,380,000,000
Total SBK9 SPOT										0.00	0	2,380,000,000
Total For SBK9										0.00	0	2,380,000,000
SBN27 On 15/09/2015 Spot Bond			7.69500	106.41348	7.69500	106.34644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			8.26000	106.38886	8.26000	106.31693				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			7.45500	106.42394	7.45500	106.35898				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			8.74000	102.88401	8.74000	102.81228				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.60000	106.41762	7.60000	106.35140				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			8.30000	106.38711	8.30000	106.31484				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.51966				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.21627				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.17000	105.26713	8.17000	105.19844				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.02514				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.39982				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.54636				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			9.82500	103.43451	9.82500	103.35323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.34000	101.06710	10.34000	100.98407			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.25939			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.16463			0.00	190,000,000	1,555,000,000
Total SBS23 SPOT									0.00	190,000,000	1,555,000,000
Total For SBS23									0.00	190,000,000	1,555,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.06979			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.94500	102.12855	8.94500	102.05571			0.00	0	370,000,000
Total SBS25 SPOT									0.00	0	370,000,000
Total For SBS25									0.00	0	370,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	29.82616	100.00000	29.62963			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			9.80000	102.16596	9.80000	102.08630		980,000,000,000.00		100,000,000	2,620,000,000
Total SBS27 SPOT								980,000,000,000.00		100,000,000	2,620,000,000
Total For SBS27								980,000,000,000.00		100,000,000	2,620,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.48994			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.97500	100.97893	8.97500	100.90628			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			10.35000	88.41722	10.35000	88.34452			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.74817			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			10.09000	100.03427	10.09000	99.95359			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.38703			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.42521			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			10.24000	103.70326	10.24000	103.61887			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.71268			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.64162			0.00	1,300,000,000	1,300,000,000
Total SBS36 SPOT									0.00	1,300,000,000	1,300,000,000
Total For SBS36									0.00	1,300,000,000	1,300,000,000
SBS37 On 29/01/2020 Spot Bond			9.27500	96.08242	9.27500	96.01142			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			10.39000	93.10980	10.39000	93.03294		2,078,000,000,000.00		200,000,000	1,600,000,000
Total SBS38 SPOT								2,078,000,000,000.00		200,000,000	1,600,000,000
Total For SBS38								2,078,000,000,000.00		200,000,000	1,600,000,000
SBS39 On 29/01/2030 Spot Bond			11.19500	90.34705	11.19500	90.26685			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			9.83500	96.83640	9.83500	96.76064		196,700,000,000.00		20,000,000	590,000,000
Total SBS4 SPOT								196,700,000,000.00		20,000,000	590,000,000
Total For SBS4								196,700,000,000.00		20,000,000	590,000,000
SBS9 On 07/07/2016 Spot Bond			7.38000	104.95759	7.38000	104.89560		147,600,000,000.00		20,000,000	340,000,000
Total SBS9 SPOT								147,600,000,000.00		20,000,000	340,000,000
Total For SBS9								147,600,000,000.00		20,000,000	340,000,000
SBSI11 On 07/12/2023 Spot Bond			2.25000	125.66786	2.25000	279.86608			0.00	0	100,000,000
Total SBSI11 SPOT									0.00	0	100,000,000
Total For SBSI11									0.00	0	100,000,000
SBSI12 On 31/01/2017 Spot Bond			1.54000	131.99814	1.54000	133.21455			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	25.83387	100.00000	25.64658				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.94829				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	39.49657	100.00000	39.21022				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				170.10942	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.20000	117.71945	2.20000	131.99582				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	102.65622	6.50000	102.60242				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.81341				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.69193				0.00	120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS04 SPOT										0.00	120,000,000	30,000,000
Total For SHS04										0.00	120,000,000	30,000,000
SHS05 On 29/06/2017 Spot Bond			8.84000	101.33594	8.84000	101.26412				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.89436				0.00	0	1,122,230,000
Total SHS06 SPOT										0.00	0	1,122,230,000
Total For SHS06										0.00	0	1,122,230,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.15483				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.32861				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	33.73575	100.00000	33.49117				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	112.24200	10.00000	112.15400				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.63404				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	102.15333				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	59.65299	100.00000	59.22051				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	46.34895	100.00000	46.01292				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	38.39083	100.00000	45.59433				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			9.68000	100.59546	9.68000	105.58103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.86767				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.09128				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.27698				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.32583				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.96500	101.15754	9.96500	101.07694				0.00	0	11,200,000
Total SHS25 SPOT										0.00	0	11,200,000
Total For SHS25										0.00	0	11,200,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.28480				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			8.19000	101.71994	8.19000	101.65339				0.00	0	1,140,000,000
Total SLI2 SPOT										0.00	0	1,140,000,000
Total For SLI2										0.00	0	1,140,000,000
SLI3 On 15/08/2018 Spot Bond			9.32500	98.78727	9.32500	98.71389				0.00	0	50,000,000
Total SLI3 SPOT										0.00	0	50,000,000
Total For SLI3										0.00	0	50,000,000
SNT01 On 15/09/2017 Spot Bond			8.74000	102.88401	8.74000	102.81228				0.00	0	3,790,000,000
Total SNT01 SPOT										0.00	0	3,790,000,000
Total For SNT01										0.00	0	3,790,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.14730				0.00	0	0
Total SPDA2 SPOT										0.00	0	0
Total For SPDA2										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.51145				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.14223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.14593			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.13122			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			8.44000	102.59104	8.44000	102.52155			0.00	0	50,000,000
Total SSA01 SPOT									0.00	0	50,000,000
Total For SSA01									0.00	0	50,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.00515			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.89390			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			9.65500	97.15944	9.65500	97.08437		1,931,000,000.00	200,000	460,000,000	
Total SSA06 SPOT								1,931,000,000.00	200,000	460,000,000	
Total For SSA06								1,931,000,000.00	200,000	460,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.91458			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.42691			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.72807			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			9.63500	90.57599	9.63500	90.50615			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			9.63500	90.57599	9.63500	90.50615			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			9.35500	93.49580	9.35500	93.42613			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	101.56342				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.22000	103.83779	8.22000	103.76962				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.35000	114.45543	2.35000	114.84089				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.98500	98.76672	8.98500	98.69559				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	102.54653	8.50000	100.04573				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			10.48000	102.13582	10.48000	102.05034				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	99.90494				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			10.71500	72.20500	10.71500	72.14359				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				100.00000	0.00000	100.81122				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				100.00000	0.00000	100.85672				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				100.00000	0.00000	101.42438				0.00	240,000,000	60,000,000
Total SSN027 SPOT										0.00	240,000,000	60,000,000
Total For SSN027										0.00	240,000,000	60,000,000
SSN027 On 16/10/2019 Spot Bond				100.00000	0.00000	100.95822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				100.00000	0.00000	99.19543				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				100.00000	0.00000	100.08665				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
Total SSN031 SPOT										0.00	0	0
Total For SSN031										0.00	0	0
SSN031 On 17/03/2020 Spot Bond				100.00000	0.00000	101.58803				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	99.89288				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SY1234 On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1234 SPOT										0.00	0	0
Total For SY1234										0.00	0	0
SY1247 On 28/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1247 SPOT										0.00	0	0
Total For SY1247										0.00	0	0
SY1248 On 08/09/2015 Spot Bond				100.00000	0.00000	99.80378				0.00	0	0
Total SY1248 SPOT										0.00	0	0
Total For SY1248										0.00	0	0
SY1249 On 10/09/2015 Spot Bond				100.00000	0.00000	99.76941				0.00	0	0
Total SY1249 SPOT										0.00	0	0
Total For SY1249										0.00	0	0
SY1250 On 16/09/2015 Spot Bond				100.00000	0.00000	99.66538				0.00	0	0
Total SY1250 SPOT										0.00	0	0
Total For SY1250										0.00	0	0
SY1252 On 20/10/2015 Spot Bond				100.00000	0.00000	99.05603				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				100.00000	0.00000	98.90797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SY1254 SPOT									0.00	0	0
Total For SY1254									0.00	0	0
SY125€ On 28/10/2015 Spot Bond				100.00000	0.00000	98.88917			0.00	0	0
Total SY1255 SPOT									0.00	0	0
Total For SY1255									0.00	0	0
SY125€ On 03/11/2015 Spot Bond				100.00000	0.00000	98.77969			0.00	0	0
Total SY1256 SPOT									0.00	0	0
Total For SY1256									0.00	0	0
SY1257 On 16/11/2015 Spot Bond				100.00000	0.00000	98.55112			0.00	0	0
Total SY1257 SPOT									0.00	0	0
Total For SY1257									0.00	0	0
SY125€ On 17/11/2015 Spot Bond				100.00000	0.00000	98.52939			0.00	0	0
Total SY1258 SPOT									0.00	0	0
Total For SY1258									0.00	0	0
SY125€ On 17/11/2015 Spot Bond				100.00000	0.00000	98.53082			0.00	0	0
Total SY1259 SPOT									0.00	0	0
Total For SY1259									0.00	0	0
SY126€ On 18/11/2015 Spot Bond				100.00000	0.00000	98.50893			0.00	0	0
Total SY1260 SPOT									0.00	0	0
Total For SY1260									0.00	0	0
SY126€ On 26/02/2016 Spot Bond			100.00000	70.27306	100.00000	69.50365		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total SY1262 SPOT								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total For SY1262								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
SZ18 On 30/09/2015 Spot Bond			6.66500	105.67113	6.66500	105.61359		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			9.09000	103.16248	9.09000	103.08734		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	100.14501		0.00	0	0	
Total T12A10 SPOT								0.00	0	0	
Total For T12A10								0.00	0	0	
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	100.15394		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			9.58500	94.72614	9.58500	98.36634		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	82.80673	100.00000	82.25955				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.74014				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.49846				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	99.48165				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.26390				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.32788				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS131 On 20/11/2015 Spot Bond			100.00000	94.05155	100.00000	93.62726				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	100.60009				0.00	0	0
Total TFS133 SPOT										0.00	0	0
Total For TFS133										0.00	0	0
TFS134 On 28/04/2016 Spot Bond				100.00000	0.00000	100.60424				0.00	0	0
Total TFS134 SPOT										0.00	0	0
Total For TFS134										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.07822				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.10550				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			7.84000	101.53078	7.84000	101.46715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.77365				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.79456				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.92256	7.83000	100.85939				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.76214				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.78829				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	100.79251				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.76214				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.78829				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	87.60912	7.16000	100.78685				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B0 On 18/10/2038 Spot Bond				100.00000	0.00000	100.83948				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.83531				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C0 On 18/10/2038 Spot Bond				100.00000	0.00000	100.93544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.94311				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.32910				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.28270				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.76109				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79456				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	101.02690	8.73000	100.95655				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.52277				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.78829				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			9.14500	91.65918	9.14500	98.54550				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36376				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80786				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.83009				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				100.00000	0.00000	100.84592				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				100.00000	0.00000	100.93335				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.95050				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.91354				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.25690				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.26103				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				100.00000	0.00000	101.26653				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				100.00000	0.00000	100.14316				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				100.00000	0.00000	100.14778				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			9.53500	100.70146	9.53500	98.98452				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				100.00000	0.00000	100.14501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.15147				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.44500	97.28597	9.44500	97.21281				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.14643				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.15394				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.55500	87.74204	9.55500	96.11070				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.15977				0.00	0	200,000,000
Total TH12B1 SPOT										0.00	0	200,000,000
Total For TH12B1										0.00	0	200,000,000
TH12B1 On 21/02/2048 Spot Bond				100.00000	0.00000	100.15977				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.16238				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				100.00000	0.00000	100.16238				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.17449				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.17449				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.17736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C On 21/02/2048 Spot Bond				100.00000	0.00000	100.17717			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.23369			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.23369			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.42048			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	100.23673			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond			100.00000	8.90569	100.00000	8.77915		980,000,000,000,000.00	9,800,000,000	6,500,000,000	
Total TH13A1 SPOT								10,000,000,000,000.00	9,800,000,000	6,500,000,000	
Total For TH13A1								10,000,000,000,000.00	9,800,000,000	6,500,000,000	
TH13A On 21/08/2018 Spot Bond			100.00000	8.90569	100.00000	8.77915		180,000,000,000,000.00	11,800,000,000	9,000,000,000	
Total TH13A2 SPOT								10,000,000,000,000.00	11,800,000,000	9,000,000,000	
Total For TH13A2								10,000,000,000,000.00	11,800,000,000	9,000,000,000	
TH13A On 21/08/2050 Spot Bond			100.00000		100.00000	100.00000		640,000,000,000,000.00	26,400,000,000	13,200,000,000	
Total TH13A3 SPOT								10,000,000,000,000.00	26,400,000,000	13,200,000,000	
Total For TH13A3								10,000,000,000,000.00	26,400,000,000	13,200,000,000	
TH13A On 21/08/2020 Spot Bond			100.00000	1.75915	100.00000	100.00000		0.00	0	0	
Total TH13A4 SPOT								0.00	0	0	
Total For TH13A4								0.00	0	0	
TH13B On 21/08/2020 Spot Bond			100.00000	1.75915	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total TH13B1 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For TH13B1								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
TH13C On 21/08/2020 Spot Bond			100.00000	1.75915	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total TH13C1 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For TH13C1								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
TH13D On 21/08/2020 Spot Bond			100.00000	1.75915	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH13D1 SPOT									50,000,000,000,000.00	2,500,000,000	1,500,000,000
Total For TH13D1									50,000,000,000,000.00	2,500,000,000	1,500,000,000
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.80892			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	6.42608	101.06155	6.37905			0.00	0	0
Total THE8A1 SPOT									0.00	0	0
Total For THE8A1									0.00	0	0
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT									0.00	0	0
Total For THE8A2									0.00	0	0
THE8A(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D(On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	100.95760			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A(On 18/01/2016 Spot Bond				100.00000	0.00000	100.79305			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A(On 18/07/2016 Spot Bond				100.00000	0.00000	101.10240			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	100.79305			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	100.80363			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.80892				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.78671				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.80363				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.86178				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.86178				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.86178				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.94628				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.96739				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.94100				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.36217				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.38842				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.37792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.81500	89.73828	9.81500	89.63555			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	112.24200	10.00000	112.15400			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			8.39000	104.41500	8.39000	104.34506			0.00	0	14,235,000,000
Total TN17 SPOT									0.00	0	14,235,000,000
Total For TN17									0.00	0	14,235,000,000
TN20 On 17/09/2020 Spot Bond			9.81000	107.44990	9.81000	107.36605		491,481,000,000.00		50,100,000	11,658,000,000
Total TN20 SPOT								491,481,000,000.00		50,100,000	11,658,000,000
Total For TN20								491,481,000,000.00		50,100,000	11,658,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.61909	100.00000	1.60735			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			10.07000	107.40743	10.07000	107.32144			0.00	0	11,660,000,000
Total TN23 SPOT									0.00	0	11,660,000,000
Total For TN23									0.00	0	11,660,000,000
TN25 On 19/08/2025 Spot Bond			10.21000	95.92602	10.21000	95.84818		204,200,000,000.00		20,000,000	13,230,000,000
Total TN25 SPOT								204,200,000,000.00		20,000,000	13,230,000,000
Total For TN25								204,200,000,000.00		20,000,000	13,230,000,000
TN27 On 14/11/2027 Spot Bond			10.24000	93.39161	10.24000	93.31561		2,048,000,000.00		200,000	8,840,000,000
Total TN27 SPOT								2,048,000,000.00		200,000	8,840,000,000
Total For TN27								2,048,000,000.00		200,000	8,840,000,000
TN30 On 09/10/2030 Spot Bond			10.64000	103.06726	10.64000	102.97971			0.00	0	2,000,000,000
Total TN30 SPOT									0.00	0	2,000,000,000
Total For TN30									0.00	0	2,000,000,000
TN40 On 09/10/2040 Spot Bond			10.90000	102.92514	10.90000	102.83564			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.56921			0.00	0	690,000,000
Total TNF16 SPOT									0.00	0	690,000,000
Total For TNF16									0.00	0	690,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.95331			0.00	0	5,900,000

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 TNF18 SPOT										0.00	0	5,900,000
Total For TNF18										0.00	0	5,900,000
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.27467				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				100.00000	0.00000	100.24150				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.32756				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.24180				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.23985				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.24857				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	112.24200	10.00000	112.15400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	101.06484				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.08645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	100.63831				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.67961				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.91972				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.92172				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.92284				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.48391				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.57450				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.23778	100.00000	9.17081				0.00	0	0
Total TRAA3U SPOT										0.00	0	0
Total For TRAA3U										0.00	0	0
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.84167	100.00000	9.77032				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.62480				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.20400	100.00000	10.13002				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.63487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.50594	100.00000	10.42977				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.91636				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	14.18966	100.00000	14.08678				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.53838				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	18.23571	100.00000	18.10351				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	13.52697	100.00000	13.42890				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	99.88757				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	106.33101				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	105.11211				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	98.83574				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	98.33286				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	98.03765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP180 SPOT										0.00	0	0
Total For TSP180										0.00	0	0
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	97.31410				0.00	0	0
Total TSP181 SPOT										0.00	0	0
Total For TSP181										0.00	0	0
TSP182 On 04/02/2016 Spot Bond				100.00000	0.00000	97.08022				0.00	0	0
Total TSP183 SPOT										0.00	0	0
Total For TSP183										0.00	0	0
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	96.76026				0.00	0	0
Total TSP184 SPOT										0.00	0	0
Total For TSP184										0.00	0	0
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	96.45636				0.00	0	0
Total TSP185 SPOT										0.00	0	0
Total For TSP185										0.00	0	0
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	96.11523				0.00	0	0
Total TSP186 SPOT										0.00	0	0
Total For TSP186										0.00	0	0
TSP187 On 31/03/2016 Spot Bond				100.00000	0.00000	95.84604				0.00	0	0
Total TSP188 SPOT										0.00	0	0
Total For TSP188										0.00	0	0
TSP189 On 12/11/2015 Spot Bond				100.00000	0.00000	98.62081				0.00	0	0
Total TSP189 SPOT										0.00	0	0
Total For TSP189										0.00	0	0
TSP190 On 12/05/2016 Spot Bond				100.00000	0.00000	95.08102				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				100.00000	0.00000	94.76443				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				100.00000	0.00000	94.43267				0.00	0	0
Total TSP192 SPOT										0.00	0	0
Total For TSP192										0.00	0	0
TSP193 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				100.00000	0.00000	97.49245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP194 SPOT										0.00	0	0
Total For TSP194										0.00	0	0
TSP194 On 18/08/2016 Spot Bond				100.00000	0.00000	93.12155				0.00	0	0
Total TSP195 SPOT										0.00	0	0
Total For TSP195										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.40469	100.00000	14.30025				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	101.23405				0.00	0	0
Total TWC090 SPOT										0.00	0	0
Total For TWC090										0.00	0	0
TWC09 On 16/10/2015 Spot Bond				100.00000	0.00000	100.77929				0.00	0	0
Total TWC095 SPOT										0.00	0	0
Total For TWC095										0.00	0	0
TWC09 On 06/11/2015 Spot Bond				100.00000	0.00000	100.41515				0.00	0	0
Total TWC098 SPOT										0.00	0	0
Total For TWC098										0.00	0	0
TWC10 On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC101 SPOT										0.00	0	0
Total For TWC101										0.00	0	0
TWC10 On 25/11/2015 Spot Bond				100.00000	0.00000	100.05641				0.00	0	0
Total TWC103 SPOT										0.00	0	0
Total For TWC103										0.00	0	0
TWC10 On 12/10/2015 Spot Bond				100.00000	0.00000	100.88710				0.00	0	0
Total TWC105 SPOT										0.00	0	0
Total For TWC105										0.00	0	0
TWC10 On 14/10/2015 Spot Bond				100.00000	0.00000	100.83279				0.00	0	0
Total TWC106 SPOT										0.00	0	0
Total For TWC106										0.00	0	0
TWC10 On 10/01/2016 Spot Bond				100.00000	0.00000	100.81857				0.00	0	0
Total TWC107 SPOT										0.00	0	0
Total For TWC107										0.00	0	0
TWC10 On 16/10/2015 Spot Bond				100.00000	0.00000	100.79658				0.00	0	0
Total TWC108 SPOT										0.00	0	0
Total For TWC108										0.00	0	0
TWC10 On 19/10/2015 Spot Bond				100.00000	0.00000	100.77848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC109 SPOT										0.00	0	0
Total For TWC109										0.00	0	0
TWC11 On 22/01/2016 Spot Bond				100.00000	0.00000	100.60729				0.00	0	0
Total TWC110 SPOT										0.00	0	0
Total For TWC110										0.00	0	0
TWC11 On 21/10/2015 Spot Bond				100.00000	0.00000	100.64726				0.00	0	0
Total TWC111 SPOT										0.00	0	0
Total For TWC111										0.00	0	0
TWC11 On 27/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC114 SPOT										0.00	0	0
Total For TWC114										0.00	0	0
TWC11 On 16/09/2015 Spot Bond				100.00000	0.00000	100.18036				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				100.00000	0.00000	100.12945				0.00	0	0
Total TWC116 SPOT										0.00	0	0
Total For TWC116										0.00	0	0
TWC11 On 17/02/2016 Spot Bond				100.00000	0.00000	100.13127				0.00	0	0
Total TWC117 SPOT										0.00	0	0
Total For TWC117										0.00	0	0
TWC11 On 27/11/2015 Spot Bond				100.00000	0.00000	100.07397				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				100.00000	0.00000	100.07238				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			100.00000	82.74534	100.00000	82.20452			140,000,000,000,000.00	31,400,000,000	22,500,000,000	
Total TWC120 SPOT									10,000,000,000,000.00	31,400,000,000	22,500,000,000	
Total For TWC120									10,000,000,000,000.00	31,400,000,000	22,500,000,000	
TWC12 On 29/09/2015 Spot Bond			100.00000	95.47668	100.00000	100.00000			0.00	0	0	
Total TWC121 SPOT									0.00	0	0	
Total For TWC121									0.00	0	0	
TWCJ1 On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ19 SPOT										0.00	0	0
Total For TWCJ19										0.00	0	0
TWCJ2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.92101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWCJ20 SPOT									0.00	0	0
Total For TWCJ20									0.00	0	0
TWCJ2 On 30/11/2015 Spot Bond			100.00000	83.02549	100.00000	82.48284		80,000,000,000,000.00	800,000,000	800,000,000	
Total TWCJ21 SPOT									10,000,000,000,000.00	800,000,000	800,000,000
Total For TWCJ21									10,000,000,000,000.00	800,000,000	800,000,000
TWCM1 On 26/08/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total TWCM19 SPOT									0.00	0	0
Total For TWCM19									0.00	0	0
TWCM2 On 14/10/2015 Spot Bond				100.00000	0.00000	100.84161		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			100.00000	82.80537	100.00000	82.26416		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total TWCM21 SPOT									10,000,000,000,000.00	1,500,000,000	1,500,000,000
Total For TWCM21									10,000,000,000,000.00	1,500,000,000	1,500,000,000
UG21 On 02/03/2021 Spot Bond			9.46500	105.14918	9.46500	105.06993		0.00	0	50,000,000	
Total UG21 SPOT									0.00	0	50,000,000
Total For UG21									0.00	0	50,000,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.03993	100.00000	7.99227		0.00	0	0	
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.58236	100.00000	9.49290		0.00	0	0	
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	7.85544	100.00000	7.80887		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	9.47305	100.00000	9.38461		0.00	0	0	
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VKC07 On 04/09/2015 Spot Bond				100.00000	0.00000	102.15910		0.00	0	0	
Total VKC07 SPOT									0.00	0	0
Total For VKC07									0.00	0	0
VKC07L On 04/09/2015 Spot Bond			100.00000	98.91599	100.00000	98.11828		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC07U SPOT										0.00	0	0
Total For VKC07U										0.00	0	0
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	103.05173				0.00	0	0
Total VKC08 SPOT										0.00	0	0
Total For VKC08										0.00	0	0
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	101.26787				0.00	0	0
Total VKC09 SPOT										0.00	0	0
Total For VKC09										0.00	0	0
VKC10 On 02/02/2016 Spot Bond				100.00000	0.00000	100.58603				0.00	0	0
Total VKC10 SPOT										0.00	0	0
Total For VKC10										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.37168				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.37221				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.50502				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.25297				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.36623				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.71812				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	7.55156	100.00000	7.50680				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	9.17590	100.00000	9.09022				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	7.36707	100.00000	7.32340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	9.06659	100.00000	8.98193			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	0.00030	100.00000	0.00030			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			7.33000	106.82493	7.33000	106.76226			0.00	0	8,900,000,000
Total WS04 SPOT									0.00	0	8,900,000,000
Total For WS04									0.00	0	8,900,000,000
WS05 On 01/08/2018 Spot Bond			1.47000	241.69809	1.47000	241.60789		540,829,611,000.00		367,911,300	367,911,300
Total WS05 SPOT								540,829,611,000.00		367,911,300	367,911,300
Total For WS05								540,829,611,000.00		367,911,300	367,911,300
WSP2 On 28/05/2017 Spot Bond			7.84000	104.15670	7.84000	104.09142			0.00	0	5,000,000,000
Total WSP2 SPOT									0.00	0	5,000,000,000
Total For WSP2									0.00	0	5,000,000,000
WSP3 On 28/05/2019 Spot Bond			8.23000	104.73799	8.23000	104.66914			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.56000	103.98566	8.56000	103.91462			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			8.76500	103.34206	8.76500	103.26981			0.00	0	3,300,000,000
Total WSP5 SPOT									0.00	0	3,300,000,000
Total For WSP5									0.00	0	3,300,000,000
Z020 On 19/10/2015 Spot Bond			6.08500	99.18973	6.08500	99.14055			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			7.62000	73.69513	7.62000	73.65021			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	87.95181	100.00000	87.32057			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	48.13658	100.00000	47.86312			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									2.60e+017	172,222,815,100	155,450,023,300
Total for SPOT :									2.60e+017	172,222,815,100	155,450,023,300
Total Futures									2.60e+017	172,222,815,781	155,450,464,562
Total Options									1,404,812.50	650	57,447
Grand Total:									2.60e+017	172,222,816,431	155,450,522,009