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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			122.41751	122.41751	122.75165	122.75165			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.34212	124.34212	124.68249	124.68249			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			751.65000	0.75165	417,510		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			741.65000	0.74165	407,510		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			761.65000	0.76165	427,510		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,307.51000	1.30751	1,647,880		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			1,317.51000	1.31751	1,657,880		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,327.51000	1.32751	1,667,880		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

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	06/11/2014	Bond Future			9.60358	82.99840	9.62990	82.80352			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.69698	84.29286	9.72405	84.09571			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.77100	81.96015	9.79910	81.75825			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			4,663.13000	4.66313	4,858,010		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			4,730.58000	4.73058	4,925,460		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			4,797.93000	4.79793	4,992,810		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			2,038.59000	2.03859	2,235,740		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			1,898.58000	1.89858	2,095,730		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			1,968.63000	1.96863	2,165,780		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			353.29000	0.35329	151,390		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			281.14000	0.28114	79,240		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			425.53000	0.42553	223,630		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.42782	117.42782	117.41091	117.41091			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.11686	118.11686	118.10078	118.10078			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			400.91000	0.40091	417,820		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			420.91000	0.42091	437,820		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			410.91000	0.41091	427,820		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			899.22000	0.89922	883,140		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			909.22000	0.90922	893,140		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			889.22000	0.88922	873,140		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	06/11/2014	Bond Future			122.97188	122.97188	123.17831	123.17831			0.00	0	1,860
I2038	On	05/02/2015	Bond Future			123.60354	123.60354	123.81422	123.81422			0.00	0	0
Total I2038 Future												0.00	0	1,860
I2038	On	06/11/2014	Bond Future	119.99	Call			3,188.31000	3.18831	2,981,880		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			3,178.31000	3.17831	2,971,880		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			3,168.31000	3.16831	2,961,880		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			814.22000	0.81422	603,540		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			804.22000	0.80422	593,540		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			824.22000	0.82422	613,540		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,860
I2046	On	06/11/2014	Bond Future			123.22790	123.22790	124.04299	124.04299			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.16497	125.16497	125.99416	125.99416			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			19,612.99000	19.61299	18,797,900		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			19,602.99000	19.60299	18,787,900		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			19,592.99000	19.59299	18,777,900		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			2,004.16000	2.00416	1,174,970		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,994.16000	1.99416	1,164,970		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,984.16000	1.98416	1,154,970		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,389
I2050	On	06/11/2014	Bond Future			131.45017	131.45017	131.75376	131.75376			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.06852	132.06852	132.37773	132.37773			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			5,763.76000	5.76376	5,460,170		0.00	0	0

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	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			5,753.76000	5.75376	5,450,170		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			5,743.76000	5.74376	5,440,170		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			2,387.73000	2.38773	2,078,520		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,377.73000	2.37773	2,068,520		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,367.73000	2.36773	2,058,520		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	06/11/2014	Bond Future			8.24558	121.14792	8.27675	120.88509		7.84	18,172,188.00	150	48,931
R186	On	05/02/2015	Bond Future			8.31334	117.74181	8.34552	117.47600		8.00	0.00	0	540
R186	On	07/05/2015	Bond Future			8.36066	119.77896	8.39426	119.50664		8.12	0.00	0	0
Total R186 Future												18,172,188.00	150	49,471
R186	On	06/11/2014	Bond Future	8.16	Call			677.35000	0.67735	760,580	7.81	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			2,282.84000	2.28284	2,470,350	8.00	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			2,661.89000	2.66189	2,441,610	7.75	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			617.56000	0.61756	694,970	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			1,776.77000	1.77677	1,591,350	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			646.98000	0.64698	727,280	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			1,720.88000	1.72088	1,538,350	7.80	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			7,202.15000	7.20215	7,462,950	8.43	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			1,666.03000	1.66603	1,486,430	7.81	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			1,205.97000	1.20597	1,333,160	7.87	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			1,010.45000	1.01045	874,810	7.87	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			1,982.42000	1.98242	2,156,110	7.97	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			536.33000	0.53633	447,190	7.97	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			5.80000	0.00580	3,770	8.43	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			424.03000	0.42403	348,710	8.00	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			2,471.59000	2.47159	2,666,820	8.02	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			366.13000	0.36613	298,530	8.02	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			2,933.74000	2.93374	3,145,100	8.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			255.61000	0.25561	204,140	8.06	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			37.36000	0.03736	43,730	7.64	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			5,035.88000	5.03588	4,779,420	7.64	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			81.61000	0.08161	94,900	7.68	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			4,192.62000	4.19262	3,943,080	7.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			299.40000	0.29940	341,950	7.75	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			4,185.44000	4.18544	4,375,410	8.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			914.88000	0.91488	839,040	8.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			4,243.66000	4.24366	4,434,930	8.13	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			893.86000	0.89386	819,320	8.13	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			5,723.87000	5.72387	5,942,300	8.24	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			495.48000	0.49548	448,100	8.24	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			4,127.54000	4.12754	4,316,200	8.12	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			936.29000	0.93629	859,140	8.12	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			3,521.20000	3.52120	3,367,430	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			2,355.56000	2.35556	2,471,720	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			3,613.09000	3.61309	3,456,930	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			2,391.69000	2.39169	2,509,040	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			3,567.13000	3.56713	3,412,160	8.04	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			2,427.77000	2.42777	2,546,320	8.04	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												18,172,188.00	150	77,481
R197	On	06/11/2014	Bond Future			287.40332	287.40332	287.36204	287.36204			0.00	0	939
R197	On	05/02/2015	Bond Future			285.90452	285.90452	285.86501	285.86501			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			2,362.04000	2.36204	2,403,320		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			2,352.04000	2.35204	2,393,320		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			2,372.04000	2.37204	2,413,320		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			3,124.99000	3.12499	3,085,480		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			3,134.99000	3.13499	3,095,480		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			3,144.99000	3.14499	3,105,480		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			233.02720	233.02720	232.31628	232.31628			305,731,686.40	1,312	50,148
R202	On	05/02/2015	Bond Future			233.49439	233.49439	232.77466	232.77466			0.00	0	0
Total R202 Future												305,731,686.40	1,312	50,148
R202	On	06/11/2014	Bond Future	226.99	Call			5,326.28000	5.32628	6,037,200		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,316.28000	5.31628	6,027,200		0.00	0	0

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	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			5,306.28000	5.30628	6,017,200		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			0.00000	0.00000	494,390		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			225.34000	0.22534	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			0.00000	0.00000	484,390		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			235.34000	0.23534	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			0.00000	0.00000	504,390		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			215.34000	0.21534	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												305,731,686.40	1,312	50,148
R2023	On	06/11/2014	Bond Future			8.09423	99.47125	8.11542	99.34665		6.46	0.00	0	8,484
R2023	On	05/02/2015	Bond Future			8.17306	101.02266	8.19503	100.89699		6.22	0.00	0	0
R2023	On	07/05/2015	Bond Future			8.22155	98.84221	8.24475	98.71282		6.58	0.00	0	0
R2023	On	06/08/2015	Bond Future			8.25085	100.69372	8.27435	100.56594		6.62	0.00	0	0
Total R2023 Future												0.00	0	8,484
R2023	On	06/11/2014	Bond Future	8.59	Call			2,807.22000	2.80722	2,918,640	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			68.58000	0.06858	55,400	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			2,859.67000	2.85967	2,971,740	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			64.38000	0.06438	51,850	6.78	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			2,912.30000	2.91230	3,025,010	6.79	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			60.40000	0.06040	48,510	6.79	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			400.17000	0.40017	372,730	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			3,474.02000	3.47402	3,571,160	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			421.36000	0.42136	392,830	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			3,518.18000	3.51818	3,615,870	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			410.65000	0.41065	382,670	6.42	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			3,562.53000	3.56253	3,660,760	6.42	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			1,747.45000	1.74745	1,804,550	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			2,221.17000	2.22117	2,148,880	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			1,695.44000	1.69544	1,751,380	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			2,281.37000	2.28137	2,207,920	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			1,721.33000	1.72133	1,777,840	6.55	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			2,251.14000	2.25114	2,178,260	6.55	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			2,519.23000	2.51923	2,451,860	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			2,359.48000	2.35948	2,420,340	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			2,491.88000	2.49188	2,424,960	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			2,387.12000	2.38712	2,448,430	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			2,465.12000	2.46512	2,398,650	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			5,132.95000	5.13295	5,227,250	6.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future	9.07	Put			928.60000	0.92860	895,120	6.94	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			2,332.38000	2.33238	2,392,790	6.62	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	9,395
R203	On	06/11/2014	Bond Future			7.22459	103.87630	7.23612	103.84665		2.24	0.00	0	13,066
R203	On	05/02/2015	Bond Future			7.33054	105.49638	7.34292	105.46724		2.10	0.00	0	0
R203	On	07/05/2015	Bond Future			7.36768	103.15112	7.38229	103.11981		2.10	0.00	0	0
Total R203 Future												0.00	0	13,066
R203	On	06/11/2014	Bond Future	6.84	Call			17.54000	0.01754	18,080	2.18	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			1,042.15000	1.04215	1,013,040	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			19.23000	0.01923	19,830	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			1,017.82000	1.01782	988,770	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			21.05000	0.02105	21,720	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			993.62000	0.99362	964,640	2.18	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			56.60000	0.05660	58,810	2.20	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			717.63000	0.71763	690,190	2.20	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			2,359.77000	2.35977	2,387,200	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			24.08000	0.02408	22,370	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			2,381.64000	2.38164	2,409,130	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			23.10000	0.02310	21,450	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,029.05000	1.02905	1,048,760	2.17	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			216.39000	0.21639	206,960	2.17	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			2,337.93000	2.33793	2,365,310	2.26	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			25.10000	0.02510	23,340	2.26	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			528.59000	0.52859	540,790	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			812.49000	0.81249	793,380	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			538.48000	0.53848	550,840	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			800.89000	0.80089	781,940	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			518.80000	0.51880	530,850	2.10	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			824.20000	0.82420	804,940	2.10	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	13,180
R2030	On	06/11/2014	Bond Future			8.66520	96.65240	8.69125	96.44342			0.00	0	4,663
R2030	On	05/02/2015	Bond Future			8.73354	94.15301	8.76031	93.94167			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.78659	95.78312	8.81440	95.56660			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	06/11/2014	Bond Future	8.99	Call			2,350.17000	2.35017	2,559,150		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			2,427.38000	2.42738	2,636,360		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	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
R2030 On 06/11/2014 Bond Future	9.01	Call			2,504.50000	2.50450	2,713,480		0.00	0	0
R2030 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.24	Call			3,674.77000	3.67477	3,886,110		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.25	Call			3,749.17000	3.74917	3,960,510		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.26	Call			3,823.48000	3.82348	4,034,820		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Put			580.85000	0.58085	364,330		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.75	Put			502.48000	0.50248	285,960		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Put			424.21000	0.42421	207,690		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									0.00	0	4,663
R2037 On 06/11/2014 Bond Future			8.85374	98.94382	8.88478	98.65311			0.00	0	10,565
R2037 On 05/02/2015 Bond Future			8.91825	96.22973	8.95010	95.93547			0.00	0	3,280
R2037 On 07/05/2015 Bond Future			8.96913	97.89586	9.00207	97.59491			0.00	0	0
Total R2037 Future									0.00	0	13,845
R2037 On 06/11/2014 Bond Future	9.71	Call			7,244.68000	7.24468	7,535,390		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			7,079.58000	7.07958	7,370,290		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			7,162.19000	7.16219	7,452,900		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			4,777.56000	4.77756	5,071,820		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			4,862.43000	4.86243	5,156,690		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			4,947.17000	4.94717	5,241,430		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			18.87000	0.01887	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			72.23000	0.07223	373,180		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			0.00000	0.00000	190,850		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			110.10000	0.11010	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			0.00000	0.00000	282,080		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	13,845

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	06/11/2014	Bond Future			7.54022	104.71213	7.55666	104.65438		3.25	0.00	0	11,939
R204	On	05/02/2015	Bond Future			7.63378	102.31051	7.65119	102.25280		3.21	0.00	0	0
R204	On	07/05/2015	Bond Future			7.68639	104.08040	7.70574	104.02002		3.20	0.00	0	0
R204	On	06/08/2015	Bond Future			7.70186	101.98889	7.72142	101.93164		3.26	0.00	0	0
Total R204 Future												0.00	0	11,939
R204	On	06/11/2014	Bond Future	6.99	Call			6.67000	0.00667	7,060	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			2,020.39000	2.02039	1,963,030	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			7.40000	0.00740	7,850	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			1,985.17000	1.98517	1,927,870	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			8.21000	0.00821	8,700	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			1,950.03000	1.95003	1,892,770	3.15	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			1,539.83000	1.53983	1,591,710	3.39	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			32.16000	0.03216	26,290	3.39	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			2,157.09000	2.15709	2,204,120	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			164.29000	0.16429	153,610	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			2,102.44000	2.10244	2,148,970	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			174.33000	0.17433	163,150	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			2,129.71000	2.12971	2,176,490	3.39	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			169.25000	0.16925	158,320	3.39	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			728.50000	0.72850	751,150	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			1,341.26000	1.34126	1,303,530	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			702.48000	0.70248	724,550	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			1,378.10000	1.37810	1,339,790	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			715.41000	0.71541	737,770	3.16	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			1,359.59000	1.35959	1,321,570	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,267.09000	1.26709	1,295,130	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			1,154.31000	1.15431	1,125,100	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			2,485.97000	2.48597	2,527,010	3.39	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			496.10000	0.49610	479,890	3.39	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,236.09000	1.23609	1,263,690	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			1,181.76000	1.18176	1,152,110	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,251.54000	1.25154	1,279,360	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			1,167.98000	1.16798	1,138,550	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	13,908
R2044	On	06/11/2014	Bond Future			8.92284	100.63958	8.94880	100.37598			0.00	0	3,123
R2044	On	05/02/2015	Bond Future			8.98495	97.82672	9.01156	97.56001			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.03417	99.52056	9.06169	99.24754			0.00	0	0
Total R2044 Future												0.00	0	3,123
R2044	On	06/11/2014	Bond Future	9.00	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
R2044	On	06/11/2014	Bond Future	9.01	Call			616.66000	0.61666	880,260		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call			415.87000	0.41587	679,470		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Call			516.36000	0.51636	779,960		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			216.00000	0.21600	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			0.00000	0.00000	151,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			115.71000	0.11571	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			0.00000	0.00000	251,110		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			15.60000	0.01560	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			0.00000	0.00000	50,710		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Put			613.84000	0.61384	340,820		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put			513.88000	0.51388	240,860		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Put			713.96000	0.71396	440,940		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	3,123
R2048	On	06/11/2014	Bond Future			8.91323	99.98656	8.94425	99.66351			0.00	0	29,870
R2048	On	05/02/2015	Bond Future			8.97656	101.54594	9.00840	101.21872			0.00	0	1,277
R2048	On	07/05/2015	Bond Future			9.02167	98.86798	9.05452	98.53358			0.00	0	0
Total R2048 Future												0.00	0	31,147
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			7,684.11000	7.68411	8,007,160		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			7,504.33000	7.50433	7,827,380		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			7,594.30000	7.59430	7,917,350		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call			4,815.27000	4.81527	5,142,490		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			4,908.79000	4.90879	5,236,010		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			4,721.57000	4.72157	5,048,790		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			1,948.48000	1.94848	2,282,880		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			2,046.29000	2.04629	2,380,690		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			1,850.49000	1.85049	2,184,890		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	31,147
R207 On 06/11/2014 Bond Future			7.73677	100.28429	7.75304	100.21681		4.31	0.00	0	33,691
R207 On 05/02/2015 Bond Future			7.82260	98.20733	7.83964	98.13972		4.16	0.00	0	0
R207 On 07/05/2015 Bond Future			7.87876	99.90672	7.89731	99.83636		4.20	0.00	0	0
R207 On 06/08/2015 Bond Future			7.90613	98.13275	7.92481	98.06516		4.32	0.00	0	0
Total R207 Future									0.00	0	33,691
R207 On 06/11/2014 Bond Future	7.34	Call			46.45000	0.04645	49,080	4.22	0.00	0	0
R207 On 06/11/2014 Bond Future	7.34	Put			1,777.24000	1.77724	1,712,390	4.22	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Call			50.08000	0.05008	52,940	4.22	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Put			1,738.53000	1.73853	1,673,910	4.22	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Call			53.95000	0.05395	57,040	4.23	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Put			1,700.08000	1.70008	1,635,690	4.23	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Call			2,729.21000	2.72921	2,784,790	4.38	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			190.73000	0.19073	178,700	4.38	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			2,762.18000	2.76218	2,818,040	4.38	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			185.30000	0.18530	173,550	4.38	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			2,795.27000	2.79527	2,851,390	4.38	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			180.01000	0.18001	168,520	4.38	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			2,105.07000	2.10507	2,149,450	4.34	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			741.75000	0.74175	715,770	4.34	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			987.08000	0.98708	1,014,510	4.20	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			1,623.91000	1.62391	1,580,980	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			2,054.89000	2.05489	2,098,680	4.34	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			766.14000	0.76614	739,570	4.34	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			2,079.91000	2.07991	2,124,000	4.34	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			753.87000	0.75387	727,600	4.34	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,232.93000	1.23293	1,260,550	4.27	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,867.66000	1.86766	1,827,690	4.27	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,249.25000	1.24925	1,277,120	4.27	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,847.54000	1.84754	1,807,820	4.27	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			813.01000	0.81301	833,540	4.20	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			2,511.86000	2.51186	2,464,800	4.20	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,216.74000	1.21674	1,244,100	4.27	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			1,887.94000	1.88794	1,847,710	4.27	0.00	0	0
Total R207 Option									0.00	0	136
Total For R207									0.00	0	33,827
R208 On 06/11/2014 Bond Future			7.86993	95.23016	7.88609	95.15302		5.35	0.00	0	53,508
R208 On 05/02/2015 Bond Future			7.95000	96.71544	7.96681	96.63792		5.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future			7.99988	94.98603	8.01792	94.90565		5.30	0.00	0	0
R208	On	06/08/2015	Bond Future			8.02584	96.76559	8.04394	96.68768		5.31	0.00	0	0
Total R208 Future												0.00	0	53,508
R208	On	06/11/2014	Bond Future	8.50	Call			2,891.65000	2.89165	2,965,230	5.57	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			17.27000	0.01727	13,710	5.57	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			44.85000	0.04485	47,210	5.20	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			2,202.91000	2.20291	2,128,130	5.20	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			48.44000	0.04844	51,010	5.21	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			2,157.47000	2.15747	2,082,900	5.21	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			52.26000	0.05226	55,050	5.21	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			2,112.28000	2.11228	2,037,930	5.21	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			331.06000	0.33106	312,530	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			2,741.21000	2.74121	2,800,560	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			322.45000	0.32245	304,280	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			2,777.26000	2.77726	2,836,970	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			313.87000	0.31387	296,060	5.22	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			2,705.16000	2.70516	2,764,150	5.22	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			1,516.70000	1.51670	1,553,970	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,551.98000	1.55198	1,508,870	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			1,471.83000	1.47183	1,508,370	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,596.28000	1.59628	1,552,440	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			1,493.88000	1.49388	1,530,780	5.30	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,573.73000	1.57373	1,530,250	5.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			690.01000	0.69001	669,530	5.58	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,989.12000	1.98912	1,946,560	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			1,777.78000	1.77778	1,813,410	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,967.06000	1.96706	1,924,780	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			1,799.36000	1.79936	1,835,280	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,945.53000	1.94553	1,903,540	5.31	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			4,081.85000	4.08185	4,139,280	5.58	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			1,756.69000	1.75669	1,792,040	5.31	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	55,226
R209	On	06/11/2014	Bond Future			8.78244	76.46262	8.80837	76.26194		12.10	0.00	0	28,853
R209	On	05/02/2015	Bond Future			8.84326	77.65511	8.86982	77.45200		11.91	0.00	0	0
R209	On	07/05/2015	Bond Future			8.88849	75.84829	8.91593	75.64043		12.71	0.00	0	0
R209	On	06/08/2015	Bond Future			8.92224	77.26972	8.94999	77.06112		12.89	0.00	0	0
Total R209 Future												0.00	0	28,853
R209	On	06/11/2014	Bond Future	9.50	Put			31.66000	0.03166	23,740	12.56	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			1,894.19000	1.89419	2,023,620	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	10.00	Put			0.79000	0.00079	0,500	13.01	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			2,220.95000	2.22095	2,362,710	12.15	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			608.58000	0.60858	528,480	12.08	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			2,000.44000	2.00044	2,134,120	12.11	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			467.57000	0.46757	400,570	12.11	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			5,094.82000	5.09482	5,287,580	12.56	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.50000	0.00050	0,310	13.01	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			5,633.13000	5.63313	5,828,810	12.63	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			511.21000	0.51121	439,960	12.10	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			1,946.84000	1.94684	2,078,420	12.10	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			488.86000	0.48886	419,760	12.10	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			8,401.53000	8.40153	8,601,920	13.01	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			8,079.52000	8.07952	8,279,780	12.97	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			1.18000	0.00118	0,760	12.97	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			389.69000	0.38969	330,770	12.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			3,437.10000	3.43710	3,610,430	12.33	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			141.53000	0.14153	114,180	12.33	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			8,721.20000	8.72120	8,921,690	13.01	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			262.75000	0.26275	289,870	11.85	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			2,703.26000	2.70326	2,529,700	11.85	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			854.14000	0.85414	928,070	11.98	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			1,307.03000	1.30703	1,180,280	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			1,690.36000	1.69036	1,810,940	12.08	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			18.61000	0.01861	13,610	12.63	0.00	0	907
R209	On	05/02/2015	Bond Future	9.26	Call			3,868.96000	3.86896	4,008,860	12.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			979.72000	0.97972	916,510	12.09	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			2,641.68000	2.64168	2,753,950	11.91	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			1,658.21000	1.65821	1,567,370	11.91	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			3,767.56000	3.76756	3,905,500	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			1,022.21000	1.02221	957,040	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			3,818.13000	3.81813	3,957,060	12.08	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			1,000.78000	1.00078	936,600	12.08	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			2,577.29000	2.57729	2,479,700	12.72	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			3,203.61000	3.20361	3,312,180	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			2,646.92000	2.64692	2,547,630	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			3,243.06000	3.24306	3,352,480	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			2,611.70000	2.61170	2,513,260	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			3,283.21000	3.28321	3,393,480	12.72	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			3,385.97000	3.38597	3,285,700	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			7,861.93000	7.86193	8,022,100	13.49	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1,226.16000	1.22616	1,177,730	13.49	0.00	0	2,914

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2015	Bond Future	8.99	Call			3,757.59000	3.75759	3,864,540	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3,458.38000	3.45838	3,356,730	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			3,795.59000	3.79559	3,903,230	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			3,421.89000	3.42189	3,320,930	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			3,834.05000	3.83405	3,942,380	12.90	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	59,554
R210	On	06/11/2014	Bond Future			172.44849	172.44849	172.91834	172.91834			0.00	0	642
R210	On	05/02/2015	Bond Future			175.15932	175.15932	175.63813	175.63813			0.00	0	0
Total R210 Future												0.00	0	642
R210	On	06/11/2014	Bond Future	169.01	Call			3,908.34000	3.90834	3,438,490		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,928.34000	3.92834	3,458,490		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,918.34000	3.91834	3,448,490		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			648.13000	0.64813	169,320		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			638.13000	0.63813	159,320		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			628.13000	0.62813	149,320		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.55875	132.55875	132.54332	132.54332			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.03655	133.03655	133.02210	133.02210			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,553.32000	2.55332	2,568,750		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,543.32000	2.54332	2,558,750		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,533.32000	2.53332	2,548,750		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			12.10000	0.01210	26,550		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			32.10000	0.03210	46,550		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			22.10000	0.02210	36,550		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,120
R212 On 06/11/2014 Bond Future			137.03316	137.03316	137.01394	137.01394			0.00	0	14,864
R212 On 05/02/2015 Bond Future			137.42452	137.42452	137.40626	137.40626			0.00	0	0
Total R212 Future									0.00	0	14,864
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			2,023.94000	2.02394	2,043,160		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			2,013.94000	2.01394	2,033,160		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			2,003.94000	2.00394	2,023,160		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			583.74000	0.58374	565,480		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			593.74000	0.59374	575,480		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			603.74000	0.60374	585,480		0.00	0	0
Total R212 Option									0.00	0	0
Total For R212									0.00	0	14,864
R213 On 06/11/2014 Bond Future			8.66996	86.94177	8.69600	86.74071		10.48	0.00	0	28,658
R213 On 05/02/2015 Bond Future			8.73776	88.29772	8.76449	88.09437		10.30	0.00	0	0
R213 On 07/05/2015 Bond Future			8.78462	86.27733	8.81231	86.06915		10.96	0.00	0	0
Total R213 Future									0.00	0	28,658
R213 On 06/11/2014 Bond Future	8.84	Call			1,697.31000	1.69731	1,818,790	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			597.59000	0.59759	518,010	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			1,747.98000	1.74798	1,871,690	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			572.65000	0.57265	495,300	10.56	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			1,799.35000	1.79935	1,925,280	10.57	0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			548.50000	0.54850	473,370	10.57	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			4,308.16000	4.30816	4,456,300	10.59	0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			804.11000	0.80411	748,900	10.59	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			4,361.88000	4.36188	4,510,920	10.60	0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			786.39000	0.78639	732,080	10.60	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			4,415.82000	4.41582	4,565,760	10.61	0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			768.98000	0.76898	715,570	10.61	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			2,588.79000	2.58879	2,684,510	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			3,133.99000	3.13399	3,021,530	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			2,624.31000	2.62431	2,720,900	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			3,093.81000	3.09381	2,982,220	10.85	0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			2,660.09000	2.66009	2,757,560	10.85	0.00	0	0

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	07/05/2015	Bond Future	8.76	Put			3,053.99000	3.05399	2,943,280	10.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	28,658
R214	On	06/11/2014	Bond Future			8.85768	77.38237	8.88362	77.17209		12.63	0.00	0	6,069
R214	On	05/02/2015	Bond Future			8.91934	78.58927	8.94592	78.37642		12.43	0.00	0	0
R214	On	07/05/2015	Bond Future			8.96291	76.65444	8.99034	76.43670		13.28	0.00	0	0
Total R214 Future												0.00	0	6,069
R214	On	06/11/2014	Bond Future	9.66	Call			5,895.06000	5.89506	6,099,720	13.25	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			21.28000	0.02128	15,660	13.25	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			6,860.29000	6.86029	7,068,140	13.39	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			8.22000	0.00822	5,790	13.39	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			2,786.13000	2.78613	2,947,850	12.82	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			296.83000	0.29683	248,270	12.82	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			5,756.35000	5.75635	5,960,340	13.23	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			24.24000	0.02424	17,950	13.23	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			5,825.71000	5.82571	6,030,050	13.24	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			22.71000	0.02271	16,770	13.24	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			4,904.33000	4.90433	5,064,730	12.77	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			756.02000	0.75602	703,570	12.77	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			4,960.48000	4.96048	5,121,750	12.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			739.50000	0.73950	687,920	12.78	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			5,016.83000	5.01683	5,178,940	12.79	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			723.30000	0.72330	672,560	12.79	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			2,508.19000	2.50819	2,411,640	13.39	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			3,798.93000	3.79893	3,920,970	13.40	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			2,474.81000	2.47481	2,379,110	13.40	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			3,711.96000	3.71196	3,832,290	13.38	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			2,541.93000	2.54193	2,444,520	13.38	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			3,755.33000	3.75533	3,876,520	13.39	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,069
Total for Bond												323,903,874.40	1,462	438,914
IR CAN	On	06/11/2014	Can-Do Interest Rate			144.94632	144.94632	144.92882	144.92882			0.00	0	571
Total IR CANDO ICAA Future												0.00	0	571
Total For IR CANDO ICAA												0.00	0	571
Total for Can-Do Interest Rate												0.00	0	571
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future												0.00	0	0
Total For I2038												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R201 Future									0.00	0	0
Total For R157/R201									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R206 Future									0.00	0	0
Total For R157/R206									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/R157 Future									0.00	0	0
Total For R186/R157									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
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R201 Future									0.00	0	0
Total For R201									0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R201/R206 Future									0.00	0	0
Total For R201/R206									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203/R157 Future									0.00	0	0
Total For R203/R157									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
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R157 Future									0.00	0	0
Total For R204/R157									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
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/R157 Future									0.00	0	0
Total For R207/R157									0.00	0	0

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/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/R157 Future									0.00	0	0
Total For R208/R157									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/R157 Future									0.00	0	0
Total For R209/R157									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 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 06/11/2014 GOVI			465.13000	465.13000	464.46500	464.46500			0.00	0	417
GOVI On 05/02/2015 GOVI			472.38200	472.38200	471.71000	471.71000			0.00	0	48
GOVI On 07/05/2015 GOVI			480.53800	480.53800	479.84700	479.84700			0.00	0	0
Total GOVI Future									0.00	0	465
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			154,650.00000	15.46500	161,300,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			154,550.00000	15.45500	161,200,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			154,750.00000	15.47500	161,400,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			117,000.00000	11.70000	123,720,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			117,200.00000	11.72000	123,920,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			117,100.00000	11.71000	123,820,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			298,470.00000	29.84700	305,380,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			298,370.00000	29.83700	305,280,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Call			298,570.00000	29.85700	305,480,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	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
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	465
Total for GOVI										0.00	0	465
AL12 On 06/11/2014 Index Future			514.26300	514.26300	512.98800	512.98800				0.00	0	0
AL12 On 05/02/2015 Index Future			522.28100	522.28100	520.99100	520.99100				0.00	0	0
AL12 On 07/05/2015 Index Future			531.29800	531.29800	529.97800	529.97800				0.00	0	0
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 06/11/2014 Index Future			433.75000	433.75000	433.46200	433.46200				0.00	0	3
AL37 On 05/02/2015 Index Future			440.51200	440.51200	440.22400	440.22400				0.00	0	0
Total AL37 Future										0.00	0	3
Total For AL37										0.00	0	3
AL7T On 06/11/2014 Index Future			511.05000	511.05000	510.32700	510.32700				0.00	0	4
AL7T On 05/02/2015 Index Future			519.01800	519.01800	518.28800	518.28800				0.00	0	0
Total AL7T Future										0.00	0	4
Total For AL7T										0.00	0	4
ALBI On 06/11/2014 Index Future			466.77800	466.77800	466.03300	466.03300				0.00	0	584
ALBI On 05/02/2015 Index Future			474.05600	474.05600	473.30300	473.30300				0.00	0	65
ALBI On 07/05/2015 Index Future			482.24000	482.24000	481.46700	481.46700				0.00	0	0
Total ALBI Future										0.00	0	649
Total For ALBI										0.00	0	649
IGOV On 06/11/2014 Index Future			219.34700	219.34700	219.37100	219.37100				0.00	0	1,159
IGOV On 05/02/2015 Index Future			222.79400	222.79400	222.82100	222.82100				0.00	0	10
IGOV On 07/05/2015 Index Future			226.66700	226.66700	226.69100	226.69100				0.00	0	0
Total IGOV Future										0.00	0	1,169
Total For IGOV										0.00	0	1,169
ILBI On 06/11/2014 Index Future			592.26400	592.26400	592.36200	592.36200				0.00	0	0
ILBI On 05/02/2015 Index Future			601.62500	601.62500	601.72700	601.72700				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,982
JIBAR f On 15/10/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000				0.00	0	0
JIBAR f On 19/11/2014 Jibar Future			6.12000	93.88000	6.12000	93.88000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.37000	93.63000	6.29000	93.71000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.47000	93.53000	6.42000	93.58000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.59000	93.41000	6.54000	93.46000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.68000	93.32000	6.63000	93.37000				0.00	0	2,850
JIBAR f On 17/06/2015 Jibar Future			6.97000	93.03000	6.91000	93.09000				0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 16/09/2015 Jibar Future			7.18000	92.82000	7.12000	92.88000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.33000	92.67000	7.27000	92.73000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.47000	92.53000	7.42000	92.58000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.61000	92.39000	7.55000	92.45000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.75000	92.25000	7.69000	92.31000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									323,903,874.40	1,462	449,782
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.19464			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015 Spot Bond			7.19000	105.48033	7.19000	105.46010			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.31741			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.71000	102.48215	8.71000	102.45802		1,742,000,000,000.00	200,000,000	803,900,000	
Total AA05 SPOT								1,742,000,000,000.00	200,000,000	803,900,000	
Total For AA05								1,742,000,000,000.00	200,000,000	803,900,000	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.88333			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			9.32500	100.66554	9.32500	100.64048			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.99555			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	101.08982			0.00	0	0
Total AB011 SPOT									0.00	0	0

Contract Details	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	0	0
AB013 On 21/11/2018 Spot Bond			9.57500	98.91377	9.57500	98.88863			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.31000	100.66308	7.31000	100.64359			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.02603			0.00	20,000,000	20,000,000
Total AB08 SPOT									0.00	20,000,000	20,000,000
Total For AB08									0.00	20,000,000	20,000,000
AB09 On 03/05/2017 Spot Bond			8.99500	107.34303	8.99500	107.31737			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.40000	127.22672	2.40000	272.39665			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.45833			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.06530			0.00	200,000,000	200,000,000
Total ABFN06 SPOT									0.00	200,000,000	200,000,000
Total For ABFN06									0.00	200,000,000	200,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.46765			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	100.48551			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	100.49726			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.79979			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.77435			0.00	0	0
Total ABFN11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.44222				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.10000	129.32067	3.10000	129.27568				0.00	0	0
Total ABLI03 SPOT										0.00	0	0
Total For ABLI03										0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.08000	118.45559	4.08000	118.41124				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.83000	105.31902	4.83000	105.27755				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	86.57254	100.00000	86.37027				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.14000	169.94208	2.14000	169.88734				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	163.20826	2.76000	163.15296				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.04992	2.17000	173.99369				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	183.54936	1.82000	183.49181				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			8.19125	77.09486	8.19125	77.07823				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			8.19125	77.09486	8.19125	77.07823				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.38067				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				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	92.57000				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	89.88000				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	89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.05876				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	99.92494				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	88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.36000	102.88133	7.36000	102.86089				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										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	88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				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	89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.21046				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.48000	106.23578	7.48000	106.21423				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	99.85722				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000				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	86.30000				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			2.68000	94.29555	2.68000	107.07787				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			2.49000	101.32347	2.49000	158.07110				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	116.89223	2.42000	211.91902				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	95.40000				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	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.69500	89.62420	9.69500	89.82150				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	100.00000				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	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.46993				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	91.99000				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	99.33000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.28306	9.63000	108.26436				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										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			9.65500	109.13574	9.65500	109.10763				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			9.03000	89.18780	9.03000	89.16617				0.00	0	0
Total ABN80 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000			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	102.37000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.75000	108.43809	9.75000	108.40989			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	88.80000			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	100.62173			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	101.51187			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			8.34500	105.12199	8.34500	105.09825			0.00	0	1,835,000,000
Total ABS10 SPOT									0.00	0	1,835,000,000
Total For ABS10									0.00	0	1,835,000,000
ABS11 On 09/04/2021 Spot Bond			9.03500	101.93507	9.03500	101.91032		9,035,000,000,000.00		1,000,000,000	700,000,000
Total ABS11 SPOT								9,035,000,000,000.00		1,000,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS11									9,035,000,000,000.00	1,000,000,000	700,000,000
ABS5 On 01/05/2015 Spot Bond			7.14000	104.27177	7.14000	104.25190			0.00	0	0
Total ABS5 SPOT									0.00	0	0
Total For ABS5									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.05000	99.22435	9.05000	99.20036			0.00	0	1,791,900,000
Total ABS6 SPOT									0.00	0	1,791,900,000
Total For ABS6									0.00	0	1,791,900,000
ABS7 On 11/09/2026 Spot Bond			9.85000	93.41939	9.85000	93.39458			28,762,000,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									28,762,000,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									28,762,000,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			8.13500	102.22804	8.13500	102.20552			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			2.21000	218.09196	2.21000	276.23295			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			1.27000	127.43272	1.27000	130.23606			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			2.12000	129.28800	2.12000	131.84264			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	0.00452	100.00000	0.00450			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	57.75682	100.00000	57.61691			0.00	0	22,222,200
Total ACL01U SPOT									0.00	0	22,222,200
Total For ACL01U									0.00	0	22,222,200
ACL02L On 15/09/2015 Spot Bond			11.64000	102.50718	11.64000	102.47515			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond				100.00000	0.00000	101.37669			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	5.77389	100.00000	5.75975			0.00	0	0
Total ACL02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL02U										0.00	0	0
ACL030 On 20/08/2015 Spot Bond				100.00000	0.00000	101.41055				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	101.89030				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL030 On 20/03/2016 Spot Bond			100.00000	34.41508	100.00000	34.33080				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.34283				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	65.64747	11.00000	65.62871				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL040 On 20/06/2016 Spot Bond			100.00000	22.02565	100.00000	21.97171				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL070 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL072 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				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	100.41601				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	100.45398				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	100.39907				0.00	0	0
Total ACL078 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.41052				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	100.41555				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	101.59529				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	101.59529				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	101.60451				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	101.60451				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	101.58605				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	91.84575				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.55539				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.29728				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.40368				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.41489				0.00	0	0
Total ACL096 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.41942				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.41028				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.38993				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.51000	102.53489	9.51000	102.50842				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	101.63841				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	102.29838				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	85.71795				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	173.91135				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	173.91984				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.39898				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.40666				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.40666				0.00	0	0
Total ACL136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.82351				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.40652				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.16866				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL140 On 30/07/2017 Spot Bond				100.00000	0.00000	102.10471				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	99.19245				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	99.11344				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.78625				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.40037				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL150 On 20/03/2017 Spot Bond				100.00000	0.00000	101.57789				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	100.35657				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.34875				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.36394				0.00	0	0
Total ACL155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL155										0.00	0	0
ACL15f On 20/03/2017 Spot Bond				100.00000	0.00000	100.39234				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.37627				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL15f On 20/03/2015 Spot Bond				100.00000	0.00000	100.35795				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL15f On 20/03/2015 Spot Bond				100.00000	0.00000	100.36302				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	100.55274	10.23000	100.52503				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.36789				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.36025				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL16f On 20/06/2017 Spot Bond				100.00000	0.00000	116.75697				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			9.65000	103.52714	9.65000	103.50048				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16f On 20/06/2017 Spot Bond				100.00000	0.00000	100.39089				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16f On 20/06/2017 Spot Bond			1.75000	115.98877	1.75000	116.01047				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.57933				0.00	0	0
Total ACL170 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL170										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	100.36329				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	100.38209				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	100.39336				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.37082				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	98.89279				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	99.25842				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	102.14268				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	100.36676				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	101.50071				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.39110				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	100.38280				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	100.40211				0.00	0	0
Total ACL187 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.40805				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	100.86155				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.10777				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	100.40951				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.40951				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42932				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.38434				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.43214				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.51826				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42932				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	94.74499				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.41731				0.00	0	0
Total ACL201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.41135				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	126.24526				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	127.14700				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	100.36179				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	100.35863				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.96961				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.36721				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	96.74701				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	100.38209				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.36225				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.36179				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.39488				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.29121				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.57156				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	101.52415				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	102.40952				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	15.26295	100.00000	15.22597				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	14.76408	100.00000	14.71747				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	100.98814				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.08700				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.15281				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	101.69987				0.00	0	0
Total AHF2A1 SPOT										0.00	0	0
Total For AHF2A1										0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.87004				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	102.09689				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.65241				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			8.13000	100.94711	8.13000	100.92513				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	102.12980				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	102.48010				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.55000	100.69065	8.55000	100.66737				0.00	0	31,700,000
Total AIR01 SPOT										0.00	0	31,700,000
Total For AIR01										0.00	0	31,700,000
AIR02 On 30/04/2023 Spot Bond			9.38000	118.51552	9.38000	118.48584				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.58500	105.23092	7.58500	105.20927				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	98.14261	100.00000	97.88569				0.00	0	0
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.43500	102.19279	9.43500	102.16719				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	16.77993	100.00000	16.74280				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.07000	103.07137	10.07000	103.04386				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			2.74000	165.03674	2.74000	164.98090				0.00	0	0
Total AIRL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.73768			0.00	200,000,000	200,000,000
Total ANG010 SPOT									0.00	200,000,000	200,000,000
Total For ANG010									0.00	200,000,000	200,000,000
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.57930			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.60561			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.00000	0.00000	99.98103			0.00	0	0
Total ANG08 SPOT									0.00	0	0
Total For ANG08									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.29037			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.51103			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.18539			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.37748			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.37082				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	100.33599				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	100.72637				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	101.27000				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	98.23000				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	100.65772				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	96.46455				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	128.79344	2.67000	292.78626				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	94.68063				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	105.42850				0.00	0	0
Total ASN025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	97.67359				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	100.15299				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	92.04753				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond			100.00000	82.97117	100.00000	80.21978		800,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,000
Total ASN033 SPOT								10,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,000
Total For ASN033								10,000,000,000,000.00		8,000,000,000	8,000,000,000	8,000,000,000
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.54753				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.33920				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.33467				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	100.22397				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			9.12000	102.46280	9.12000	102.43769				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.16263				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.62405				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	101.79287				0.00	0	0
Total BAW15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.27442			0.00	100,000,000	100,000,000
Total BAW17 SPOT									0.00	100,000,000	100,000,000
Total For BAW17									0.00	100,000,000	100,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.97236			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			9.60500	103.08793	9.60500	103.06150		19,210,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								19,210,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								19,210,000,000,000.00	2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.72000	103.90536	7.72000	103.88374		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	43.47577	100.00000	43.28459		0.00	0	0	
Total BAW20U SPOT								0.00	0	0	
Total For BAW20U								0.00	0	0	
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.17347		0.00	0	0	
Total BAW3 SPOT								0.00	0	0	
Total For BAW3								0.00	0	0	
BAW8 On 02/10/2017 Spot Bond			8.94500	102.76577	8.94500	102.74107		0.00	0	0	
Total BAW8 SPOT								0.00	0	0	
Total For BAW8								0.00	0	0	
BAYA0 On 31/03/2016 Spot Bond			11.22906	101.82671	11.22906	101.37787		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			11.18072	100.51321	11.18072	100.44887		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			11.22383	100.46227	11.22383	100.40924		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	100.27880		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			11.26575	100.41116	11.26575	100.34056		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			12.01997	99.68247	12.01997	99.64959				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	100.28485				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	100.28485				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	100.28492				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			11.47906	99.76155	11.47906	99.88476				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			11.40571	101.07220	11.40571	100.35548				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			11.18072	100.51321	11.18072	100.44887				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			11.33138	100.61637	11.33138	100.46426				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			10.52054	96.29011	10.52054	100.10649				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	100.27160				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	100.26781				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	100.26781				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	100.01435				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			10.98610	99.17474	10.98610	99.60170				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			11.72000	98.84685	11.72000	98.81582				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	100.26076				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			11.64500	73.15824	11.64500	96.71867				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	100.01436				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	100.24883				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	89.38816	9.28000	100.22461				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	100.26429				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			11.52000	70.05271	11.52000	98.96097				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	100.25723				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	100.26312				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	100.26312				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	99.89584				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	100.25440				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	100.26650				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	100.01434				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	100.26650				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	100.25488				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	100.25843				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	100.26660				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.19949				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	100.21276				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			14.22906	101.87495	14.22906	101.43565				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			15.45392	100.23648	15.45392	100.19451				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			14.33114	100.19099	14.33114	100.21957				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	100.33896				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	100.33896				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	100.33896				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	100.35053				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	100.29825				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	21.39495	100.00000	21.35436				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	19.14886	100.00000	19.10248				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	17.42762	100.00000	17.38539				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	10.75779	100.00000	10.73172				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	10.75779	100.00000	10.73172				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	13.00668	100.00000	12.97517				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	11.27006	100.00000	11.24276				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	99.86270				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.52911				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.03355				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.03567				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.32716	100.00000	7.30923				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	7.32716	100.00000	7.30923				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
Total BCP86U SPOT										0.00	0	0
Total For BCP86U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
Total BCP87U SPOT										0.00	0	0
Total For BCP87U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.11000	104.06359	2.11000	179.04663				0.00	0	0
Total BD0202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD0202									0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.27000	95.41215	8.27000	149.79668			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.27000	96.73122	8.27000	150.15225			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			8.65500	95.61070	8.65500	95.58857			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	100.69947			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			8.12000	97.27692	8.12000	97.25553		1,624,000,000,000.00	200,000,000	100,000,000	
Total BEER02 SPOT								1,624,000,000,000.00	200,000,000	100,000,000	
Total For BEER02								1,624,000,000,000.00	200,000,000	100,000,000	
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	102.61065			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	101.62752			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	101.66031			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.76961			0.00	0	0
Total BG22B1 SPOT									0.00	0	0
Total For BG22B1									0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.87889			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	102.18451			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	25.52424	100.00000	25.46241			0.00	0	0
Total BG22YU SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.38202				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.44978				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	101.47881				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.48849				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	101.60460				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	101.75934				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	15.98279	100.00000	15.94407				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y On 30/10/2016 Spot Bond			100.00000	15.98279	100.00000	15.94407				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	100.48960				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	100.52527				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	100.53499				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			8.49500	101.25430	8.49500	101.23103				0.00	0	0
Total BG42A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.56414			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.61579			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	14.27031	100.00000	14.23536			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	14.27031	100.00000	14.23536			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.63104			0.00	0	20,000,000
Total BID04 SPOT									0.00	0	20,000,000
Total For BID04									0.00	0	20,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.19467			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			8.82000	66.76422	8.82000	102.55283		52,920,000,000,000.00	6,000,000,000	3,000,000,000	
Total BID06 SPOT								52,920,000,000,000.00	6,000,000,000	3,000,000,000	
Total For BID06								52,920,000,000,000.00	6,000,000,000	3,000,000,000	
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	99.87812			0.00	0	0
Total BIDC40 SPOT									0.00	0	0
Total For BIDC40									0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	95.57438			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.89028			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	101.02981			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	100.88514			0.00	0	0
Total BLG1B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.92874				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.00793				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	101.33666				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	101.87688				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	57.66498	100.00000	57.52374				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.79286				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	101.84477				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC001 On 20/10/2014 Spot Bond				100.00000	0.00000	99.81047				0.00	0	0
Total BTC001 SPOT										0.00	0	0
Total For BTC001										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.05305				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	25.33242	100.00000	25.27104				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.46739				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.09976				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ18										0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.62000	105.99107	7.62000	105.96905				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.64500	114.30634	9.64500	114.27709				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	107.85576				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			9.54500	105.86653	9.54500	105.83971				0.00	0	620,000,000
Total CBL11 SPOT										0.00	0	620,000,000
Total For CBL11										0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			12.72000	96.82946	12.72000	96.79648				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	101.96842				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.68000	101.72784	11.68000	101.69646				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.20485				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.53500	103.48640	9.53500	103.46020				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.81371				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.12000	97.59672	12.12000	97.56551				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	102.10115				0.00	0	0
Total CBL19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.70509				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	101.30314				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.35500	95.90409	10.35500	95.87779				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.10000	117.78656	10.10000	117.75486				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			9.95000	113.96811	9.95000	113.93788				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.28000	113.14973	9.28000	113.12138				0.00	0	34,600,000
Total CCT03 SPOT										0.00	0	34,600,000
Total For CCT03										0.00	0	34,600,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.97507				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			11.84500	100.65761	11.84500	100.62563				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.41011				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.07859				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.06229				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.15754				0.00	0	0
Total CGR15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.42163				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	103.45044				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.92550				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23080				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.23892				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.24866				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.84173				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.82284				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	101.92266				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	101.32613				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.39909				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	101.26046				0.00	0	0
Total CLN179 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.74387	10.11000	102.71633				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	100.01311				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	120.09363	2.76000	120.05298				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	104.03475				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	117.18732	3.14000	119.93205				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	100.89730	8.25000	100.87478				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			2.82000	127.42583	2.82000	121.60213				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	125.17406	2.40000	119.45466				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	100.55169				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	99.93306				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN21 On 12/10/2014 Spot Bond				100.00000	0.00000	99.92455				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.83500	99.26959	8.83500	99.24615				0.00	0	0
Total CLN215 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				100.00000	0.00000	99.93468				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				100.00000	0.00000	99.93522				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.00000	0.00000	101.70382				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	101.71508				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.88500	99.33270	8.88500	103.62033				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.88500	99.33270	8.88500	103.62033				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.93500	102.40425	8.93500	102.37979				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	100.40826				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	100.44762				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	99.97830				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	99.97830				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	101.16197				0.00	0	0
Total CLN237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.41367				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	100.93962				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	100.99688				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.17392	9.35000	101.14881				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.17392	9.35000	101.14881				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.93950				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	100.94194				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.67027				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.49297				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.57855				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.58306				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.49297				0.00	0	0
Total CLN253 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.49297				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.53515				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.29033				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	100.86821				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	101.40176				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	101.40176				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	101.40176				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	100.75892				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			9.45000	101.07988	9.45000	101.05410				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	102.44136				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	100.46097				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	100.77548				0.00	0	0
Total CLN272 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.77347				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	100.81312				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	101.01302				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.12249				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	101.00420				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.53657				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.75361				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.63371				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.42508				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.36631				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	101.66784				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	101.34578				0.00	0	0
Total CLN289 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.57034				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.33407				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	102.84803				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23321				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.33058				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.10439				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	100.43436				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23339				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23339				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.23118				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	129.39788				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.79954				0.00	0	0
Total CLN302 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	129.13639				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	128.94314				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	129.19422				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	126.97143				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	127.68141				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.33777				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			10.97500	94.97359	10.97500	96.24558				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			11.49500	92.80398	11.49500	92.91427				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	100.22171				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.43470				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	101.30760				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	101.66855				0.00	0	0
Total CLN319 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN319										0.00	0	0
CLN32 On 30/04/2018 Spot Bond				100.00000	0.00000	101.66375				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32 On 30/04/2018 Spot Bond			8.80500	101.94263	8.80500	103.86607				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32 On 20/12/2015 Spot Bond				100.00000	0.00000	100.38434				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN32 On 24/07/2017 Spot Bond				100.00000	0.00000	101.68532				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	124.40654				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	100.40101				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	100.40775				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32 On 20/06/2023 Spot Bond				100.00000	0.00000	100.43381				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	100.41748				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN32 On 20/06/2017 Spot Bond				100.00000	0.00000	100.57279				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				100.00000	0.00000	100.57279				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				100.00000	0.00000	77.19761				0.00	0	0
Total CLN331 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.45411				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	100.22171				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	112.37952				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	112.53415				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	101.61664				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	100.49955				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	100.22290				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	100.56937				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	100.47216				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	100.36700				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	100.42123				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	101.60078				0.00	0	0
Total CLN346 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.26026				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	100.21697				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	101.51214				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	100.88343				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	100.56094				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	101.55349				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	101.65807				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.35186				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	100.38263	10.55000	100.48398				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.15500	102.73546	10.15500	102.84917				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.38875				0.00	0	0
Total CLN363 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.65892				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.29500	104.22350	12.29500	104.36111				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.72801				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.32500	104.29271	12.32500	104.19107				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.75500	103.99323	10.75500	103.90445				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	101.72801				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.66890				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.46069				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.42618				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.43381				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	100.38434				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	100.23047				0.00	0	0
Total CLN375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.65500	101.59572	9.65500	101.51636				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	100.25772				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	100.42258				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			10.55000	100.56963	10.55000	100.54108				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	100.59336	11.00000	97.90021				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	101.58385				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.42932				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	101.61767				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			12.08500	100.36277	12.08500	100.26522				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	100.46874				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.38434				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	101.75352				0.00	0	40,000,000
Total CLN387 SPOT										0.00	0	40,000,000

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 CLN387									0.00	0	40,000,000
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.40910			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
CLN390 On 01/10/2016 Spot Bond			100.00000	19.84866	100.00000	100.00000			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.39037	7.01000	40.00238			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	158.68340			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			8.65500	95.61070	8.65500	138.96018			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			8.27000	34.07891	8.27000	149.79668			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			8.27000	34.50441	8.27000	150.15225			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	92.80124			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	92.73969			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	99.97839			0.00	0	0
Total CLNF03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF03										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	99.97839				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	100.41281				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	100.38717				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	100.39227				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.39110				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	101.66855				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	100.35773				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	100.37533				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	100.37308				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	100.37533				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.07008				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	99.86513				0.00	0	0
Total COH002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	106.07728	8.87000	103.94766				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			8.89500	103.42358	8.89500	103.39899			13,342,500,000,000.00	1,500,000,000	750,000,000	
Total COJ04 SPOT									13,342,500,000,000.00	1,500,000,000	750,000,000	
Total For COJ04									13,342,500,000,000.00	1,500,000,000	750,000,000	
COJ05 On 05/06/2023 Spot Bond			10.29500	114.97201	10.29500	114.94047			0.00	0	0	
Total COJ05 SPOT									0.00	0	0	
Total For COJ05									0.00	0	0	
COJ06 On 09/12/2015 Spot Bond			8.52000	106.10253	8.52000	106.07835			0.00	0	0	
Total COJ06 SPOT									0.00	0	0	
Total For COJ06									0.00	0	0	
COJ07 On 23/03/2021 Spot Bond			9.86500	104.78787	9.86500	104.76000			0.00	0	0	
Total COJ07 SPOT									0.00	0	0	
Total For COJ07									0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.93500	104.89374	9.93500	104.86596			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			10.28500	93.62682	10.28500	93.60103			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			11.00000	94.63544	11.00000	94.60760			0.00	0	0	
Total COT02 SPOT									0.00	0	0	
Total For COT02									0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.00000	92.50045	11.00000	92.47338			0.00	0	0	
Total COT03 SPOT									0.00	0	0	
Total For COT03									0.00	0	0	
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.92447			0.00	0	0	
Total CPL002 SPOT									0.00	0	0	
Total For CPL002									0.00	0	0	
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.90800			0.00	0	0	
Total CPL003 SPOT									0.00	0	0	
Total For CPL003									0.00	0	0	
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.80711			0.00	0	0	
Total CPL005 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.77931				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	101.23051				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.92151				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.34820				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.17500	98.94374	11.17500	101.98449				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	12.01688	100.00000	11.98745				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	4.02155	100.00000	4.00885				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	14.63460	100.00000	14.58841				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	101.41460				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			8.22000	97.89993	8.22000	96.66295				0.00	0	300,000,000
Total DENG44 SPOT										0.00	0	300,000,000
Total For DENG44										0.00	0	300,000,000
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	100.84283				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.78789				0.00	0	0
Total DENG53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.63513				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	91.19489	100.00000	90.97515				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.63679				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.33390				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	101.62976				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.24248				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	99.79781				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.49866				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.66413				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	100.55872				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.43604				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.17982				0.00	0	0
Total DRD04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.85500	103.65886	8.85500	103.63432			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			7.61500	116.20784	7.61500	116.18411		17,694,687,653,000.00	2,323,662,200	2,030,000,000	
Total DV21 SPOT								17,694,687,653,000.00	2,323,662,200	2,030,000,000	
Total For DV21								17,694,687,653,000.00	2,323,662,200	2,030,000,000	
DV22 On 07/02/2020 Spot Bond			8.58500	105.25739	8.58500	105.23335		4,120,800,000,000.00	480,000,000	1,796,100,000	
Total DV22 SPOT								4,120,800,000,000.00	480,000,000	1,796,100,000	
Total For DV22								4,120,800,000,000.00	480,000,000	1,796,100,000	
DV23 On 27/02/2023 Spot Bond			9.21500	105.69005	9.21500	105.66418		4,054,600,000,000.00	440,000,000	1,413,600,000	
Total DV23 SPOT								4,054,600,000,000.00	440,000,000	1,413,600,000	
Total For DV23								4,054,600,000,000.00	440,000,000	1,413,600,000	
DV24 On 18/02/2024 Spot Bond			9.13500	104.81488	9.13500	104.78944		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			9.62000	105.12500	9.62000	105.09816		5,772,000,000,000.00	600,000,000	300,000,000	
Total DV29 SPOT								5,772,000,000,000.00	600,000,000	300,000,000	
Total For DV29								5,772,000,000,000.00	600,000,000	300,000,000	
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.55728		0.00	200,000,000	200,000,000	
Total DVC003 SPOT								0.00	200,000,000	200,000,000	
Total For DVC003								0.00	200,000,000	200,000,000	
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.48798		0.00	0	0	
Total DVC004 SPOT								0.00	0	0	
Total For DVC004								0.00	0	0	
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.30299		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC00: On 29/06/2015 Spot Bond				100.00000	0.00000	100.19453		0.00	0	0	
Total DVC006 SPOT								0.00	0	0	
Total For DVC006								0.00	0	0	
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	100.43895		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.09741		0.00	0	0	
Total DVF16 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.41022			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	100.19094			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			8.18000	126.75275	8.18000	126.72514		32,720,000,000,000.00	4,000,000,000	2,000,000,000	
Total E170 SPOT								32,720,000,000,000.00	4,000,000,000	2,000,000,000	
Total For E170								32,720,000,000,000.00	4,000,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.71436			0.00	9,100,000,000	4,300,000,000
Total EDC01 SPOT									0.00	9,100,000,000	4,300,000,000
Total For EDC01									0.00	9,100,000,000	4,300,000,000
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.85366	0.20000	135.65249			0.00	0	1,200,000,000
Total EL15 SPOT									0.00	0	1,200,000,000
Total For EL15									0.00	0	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.07500	123.24583	2.05000	123.55749			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			2.06000	110.79469	2.06000	110.75926			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			2.09000	110.39659	2.09000	110.36121			0.00	0	9,300,000,000
Total EL30 SPOT									0.00	0	9,300,000,000
Total For EL30									0.00	0	9,300,000,000
EL31 On 02/06/2031 Spot Bond			2.18000	102.05974	2.18000	102.02674			0.00	0	0
Total EL31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL31										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.75500	105.59542	9.75500	105.56810				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.60500	106.09412	9.60500	106.06663				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.05000	104.32771	10.05000	104.29991				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.24500	95.73304	10.24500	98.84057				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.39500	101.83930	10.39500	101.06438				0.00	0	4,666,666,200
Total EMM05 SPOT										0.00	0	4,666,666,200
Total For EMM05										0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.10644				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.88228				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	100.55989				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	101.15427				0.00	0	0
Total EPFC09 SPOT										0.00	0	0
Total For EPFC09										0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.92383				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.96889				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total EQ206U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQ206U										0.00	0	0
EQ209I On 11/06/2015 Spot Bond			100.00000	58.36635	100.00000	58.18212				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211I On 14/11/2014 Spot Bond			100.00000	94.24984	100.00000	94.01481				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212I On 12/02/2015 Spot Bond			100.00000	79.79719	100.00000	79.63467				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	132.63490	3.00000	132.58902				0.00	0	0
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.50000	104.46341	11.50000	104.43168				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.33239				0.00	0	5,500,000,000
Total EQS04 SPOT										0.00	0	5,500,000,000
Total For EQS04										0.00	0	5,500,000,000
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.52615				0.00	0	3,500,000,000
Total EQS05 SPOT										0.00	0	3,500,000,000
Total For EQS05										0.00	0	3,500,000,000
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.23610				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			10.10000	95.85285	10.10000	95.82691				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	100.01650				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	100.92732				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	101.22051				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3A8									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.12849			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.19904			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	101.49033			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02845			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.07052			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02003			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.05509			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02976			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	101.01563			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.11000	101.40227	7.11000	101.38281		3,412,800,000,000.00		480,000,000	240,000,000
Total ES15 SPOT								3,412,800,000,000.00		480,000,000	240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES15									3,412,800,000,000.00	480,000,000	240,000,000
ES18 On 20/04/2018 Spot Bond			8.00000	103.52917	8.00000	108.12108			89,920,000,000,000.00	11,240,000,000	9,432,100,000
Total ES18 SPOT									89,920,000,000,000.00	11,240,000,000	9,432,100,000
Total For ES18									89,920,000,000,000.00	11,240,000,000	9,432,100,000
ES23 On 25/01/2023 Spot Bond			8.68500	109.72522	8.68500	109.69987			158,115,841,834,500.00	18,205,623,700	28,324,135,400
Total ES23 SPOT									158,115,841,834,500.00	18,205,623,700	28,324,135,400
Total For ES23									158,115,841,834,500.00	18,205,623,700	28,324,135,400
ES26 On 02/04/2026 Spot Bond			8.94000	92.44459	8.94000	92.42238			80,281,200,000,000.00	8,980,000,000	8,906,500,000
Total ES26 SPOT									80,281,200,000,000.00	8,980,000,000	8,906,500,000
Total For ES26									80,281,200,000,000.00	8,980,000,000	8,906,500,000
ES33 On 15/09/2033 Spot Bond			9.57000	82.56298	9.59500	82.35546			382,482,200,000,000.00	144,460,000,000	130,342,600,000
Total ES33 SPOT									382,482,200,000,000.00	144,460,000,000	130,342,600,000
Total For ES33									382,482,200,000,000.00	144,460,000,000	130,342,600,000
ES42 On 25/04/2042 Spot Bond			9.68500	92.56305	9.68500	92.53914			526,864,000,000,000.00	54,400,000,000	54,900,000,000
Total ES42 SPOT									526,864,000,000,000.00	54,400,000,000	54,900,000,000
Total For ES42									526,864,000,000,000.00	54,400,000,000	54,900,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.91224			0.00	0	2,000,000,000
Total EXX01 SPOT									0.00	0	2,000,000,000
Total For EXX01									0.00	0	2,000,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.12055			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.96048			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	99.84319			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.28686			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	100.73736			0.00	0	0
Total FIFC11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFC11									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	100.54082			0.00	0	0
Total FIFC12 SPOT									0.00	0	0
Total For FIFC12									0.00	0	0
FIFC13 On 10/04/2015 Spot Bond			100.00000	71.44658	100.00000	70.64357		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total FIFC13 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For FIFC13								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
FR002L On 02/08/2023 Spot Bond			100.00000	12.13082	100.00000	12.10142			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	11.80585	100.00000	11.77725			0.00	0	0
Total FR003U SPOT								0.00	0	0	
Total For FR003U								0.00	0	0	
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.51220			0.00	0	0
Total FR2A4A SPOT								0.00	0	0	
Total For FR2A4A								0.00	0	0	
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	98.95335			0.00	0	0
Total FR2A4B SPOT								0.00	0	0	
Total For FR2A4B								0.00	0	0	
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.57044			0.00	0	0
Total FR2A4C SPOT								0.00	0	0	
Total For FR2A4C								0.00	0	0	
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.60921			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			9.52000	99.09189	9.52000	99.06671			0.00	0	0
Total FRB05 SPOT								0.00	0	0	
Total For FRB05								0.00	0	0	
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.55330			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	100.55323			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	101.65794			0.00	0	0
Total FRB10 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.05962			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	100.85097			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.86498			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			10.35500	101.15560	10.35500	101.82227			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			11.32000	105.82276	11.32000	105.79092			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	99.09072			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.22000	130.14697	2.22000	130.97762			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			2.24000	128.73303	2.24000	275.62291		537,600,000,000.00	240,000,000	80,000,000	
Total FRBI23 SPOT								537,600,000,000.00	240,000,000	80,000,000	
Total For FRBI23								537,600,000,000.00	240,000,000	80,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.40000	103.39051	2.40000	109.86717		1,920,000,000,000.00	800,000,000	200,000,000	
Total FRBI25 SPOT								1,920,000,000,000.00	800,000,000	200,000,000	
Total For FRBI25								1,920,000,000,000.00	800,000,000	200,000,000	
FRBI28 On 31/03/2028 Spot Bond			2.47000	101.55313	2.47000	158.42947		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			2.31000	118.74394	2.31000	215.27673		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			7.75000	105.98735	7.75000	105.96508		0.00	0	0	
Total FRBN04 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBN04										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.81800	62.99188	7.81800	62.36913				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			9.45800	40.32640	9.45800	39.43761				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			9.69000	39.04962	9.69000	38.12464				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	71.85039	100.00000	71.70923				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	74.28400	100.00000	74.14489				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.01407				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	100.45868				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	100.39914				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.43672				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.41458	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.41458	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42932				0.00	0	0
Total FRC118 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41000				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	100.51590				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	100.42258				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	100.33306	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
Total For FRC126										0.00	0	0
FRC126 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
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.44815				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 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
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.54762				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	100.53207				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	17.24011	100.09221	17.19785				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	100.38524				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.78308				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	100.50878				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	103.06994				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	100.42746				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	100.43207				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.39588				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	100.40235				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	100.52095				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	100.39561				0.00	0	0
Total FRC161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.06093	13.22500	58.04018				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.37398				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.37443				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	100.54564				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	100.39065				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.63500	94.90035	3.63500	98.14685				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	100.40685				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	100.40685				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.13965				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.22171				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	98.45035				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.38434				0.00	0	0
Total FRC176 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.37578				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	101.64164				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	100.43695				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	101.23908				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	101.62436				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	101.78985				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	100.49866				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	100.39876				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.49947				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.37172				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	100.40235				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	100.40235				0.00	0	0
Total FRC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC189										0.00	0	0
FRC19 On 14/03/2016 Spot Bond				100.00000	0.00000	100.48966				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19 On 02/04/2017 Spot Bond				100.00000	0.00000	100.15282				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19 On 02/04/2019 Spot Bond				100.00000	0.00000	100.16077				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19 On 08/04/2016 Spot Bond				100.00000	0.00000	100.39795				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19 On 08/04/2016 Spot Bond				100.00000	0.00000	100.01831				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	100.42393				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	99.99985				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.00000	0.00000	100.38146				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	99.98145				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	99.98140				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	101.80345				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	101.63119				0.00	0	0
Total FRC201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.80345				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	101.62430				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	101.42493				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	100.59550	8.75000	101.51672				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.24031				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	11.13189	100.00000	11.09676				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	10.16245	100.00000	10.13038				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	100.05501				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	1.19894	100.00000	1.19273				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.14173				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC37: On 20/06/2015 Spot Bond				100.00000	0.00000	100.42879				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40: On 20/12/2015 Spot Bond				100.00000	0.00000	100.42654				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	100.68242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63176				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			3.46000	116.60272	3.46000	120.77150				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	100.43386				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	100.43798				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			3.44000	107.66110	3.44000	120.92874				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			3.46000	105.01995	3.46000	120.77150				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			2.59000	102.23848	2.59000	126.46196				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			2.66000	101.43418	2.66000	133.57506				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	101.83481				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.38073				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.43115				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	101.46733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.49880				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	100.48144				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	100.41270				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	100.41225				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	101.68101				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.47342				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	9.53011	100.00000	9.50676				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	23.07612	100.00000	23.01960				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	54.27891	100.00000	54.10945				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09 On 26/06/2017 Spot Bond			100.00000	17.06981	100.00000	17.01594				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.73000	149.31625	4.73000	149.25786				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.24878				0.00	10,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ15 SPOT										0.00	10,000,000	10,000,000
Total For FRJ15										0.00	10,000,000	10,000,000
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.94707				0.00	190,000,000	190,000,000
Total FRJ16 SPOT										0.00	190,000,000	190,000,000
Total For FRJ16										0.00	190,000,000	190,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.84072				0.00	7,000,000,000	9,500,000,000
Total FRJ17 SPOT										0.00	7,000,000,000	9,500,000,000
Total For FRJ17										0.00	7,000,000,000	9,500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.48173				0.00	120,000,000	120,000,000
Total FRJ18 SPOT										0.00	120,000,000	120,000,000
Total For FRJ18										0.00	120,000,000	120,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.08381				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	99.18915				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	99.92605				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.11800	82.49626	2.11800	100.72653				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			2.47500	100.94863	2.47500	132.38027				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	101.56829				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	102.22427	10.38000	102.19581				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	102.22427	10.38000	102.19581				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	108.68000				0.00	0	0

Contract 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
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	101.23249			0.00	0	0
Total FRS106 SPOT									0.00	0	0
Total For FRS106									0.00	0	0
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	101.70760			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.61500	98.44796	2.61500	106.84745			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.62000	205.32640	2.62000	205.97756			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.58500	107.45410	2.58500	107.41823			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.10231			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.65000	204.45372	2.65000	205.10410			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.86918			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49000	108.99792	2.49000	108.96181			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.67500	105.75240	2.67500	105.71684			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.24545			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	51.37800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	101.13659				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.78000	104.03526	2.78000	103.77289				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			2.77000	111.29153	2.77000	255.49801				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2023 Spot Bond			2.75000	124.00533	2.75000	265.49707				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.25000	128.63825	2.25000	275.41993				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	122.03102	2.97000	261.26848				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			2.59000	101.58742	2.59000	127.83277				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond				100.00000	0.00000	101.53281				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS49 On 31/01/2022 Spot Bond			2.12000	131.88502	2.12000	127.81133				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS51 On 19/07/2016 Spot Bond				100.00000	0.00000	101.76554				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS56 On 07/10/2016 Spot Bond				100.00000	0.00000	100.03991				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS59 On 04/11/2026 Spot Bond				100.00000	0.00000	101.40038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.45500	106.75321	2.45500	106.71795				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	18.20207	104.97509	18.15552				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	22.17834	101.07593	22.12350				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	14.85083	100.44759	14.81432				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	20.64525	100.76967	20.59433				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	116.19549	2.14000	116.15805				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35000	97.19719	2.35000	110.37381				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	98.58488				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38000	96.92930	2.38000	110.06952				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.00475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.45000	126.76037	2.45000	343.86104				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	101.29058				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	100.93538				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
FRS99 On 09/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS99 SPOT										0.00	0	0
Total For FRS99										0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.81000	101.44140	6.81000	101.42301				0.00	0	100,000,000
Total FRX15 SPOT										0.00	0	100,000,000
Total For FRX15										0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.91500	100.69278	7.91500	100.67119				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			8.30500	101.07499	8.30500	101.05227				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			8.51000	105.81974	8.51000	105.79565				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			9.06000	103.36311	9.06000	103.33822				0.00	0	11,412,400,000
Total FRX19 SPOT										0.00	0	11,412,400,000
Total For FRX19										0.00	0	11,412,400,000
FRX20 On 01/10/2020 Spot Bond			9.26500	97.88862	9.26500	97.86427				0.00	0	5,288,300,000
Total FRX20 SPOT										0.00	0	5,288,300,000
Total For FRX20										0.00	0	5,288,300,000
FRX23 On 28/02/2023 Spot Bond			9.81500	89.21831	9.81500	89.19470				0.00	0	4,584,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX23 SPOT									0.00	0	4,584,500,000
Total For FRX23									0.00	0	4,584,500,000
FRX24 On 10/12/2024 Spot Bond			9.81000	109.51760	9.81000	109.48895			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.12000	97.49026	10.12000	95.95525			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.53000	93.30945	10.53000	93.28343			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			10.32000	78.47756	10.32000	78.45599			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.33024			0.00	0	0
Total FS1A2 SPOT									0.00	0	0
Total For FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.34176			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.34636			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.35780			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.37615			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	100.38991			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	100.44942			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.92619				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.96683				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	100.97638				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.00349				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.04420				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.07812				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.22722				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.14420				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.34618				0.00	0	0
Total GFC03 SPOT										0.00	0	0
Total For GFC03										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.29500	100.39041	9.29500	100.36550				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										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
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	101.12164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	99.69493				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										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	101.45876				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.48977				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	101.54973				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.62412				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	101.72739				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
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.66266				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.89974				0.00	160,000,000	414,469,200
Total GRT02 SPOT										0.00	160,000,000	414,469,200
Total For GRT02										0.00	160,000,000	414,469,200
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	99.88376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.67428				0.00	0	10,000,000
Total GRT04 SPOT										0.00	0	10,000,000
Total For GRT04										0.00	0	10,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	101.74334				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.59526				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.06976				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.30286				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		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.84679				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.25425				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.26462				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	101.89650				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.11804				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.51232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33907				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	101.41234				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	101.24560				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	101.07618				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										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
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
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.67149				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.75973	102.46845	7.75973	96.48332				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.74804				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.75910	102.21584	8.75910	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										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
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.84645				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			9.20899	102.31688	9.20899	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										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
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.96671				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										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	99.83629				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	99.86852				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.86356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.36132			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.32500	102.59758	9.32500	102.57217			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.35000	108.19761	8.35000	108.17355		14,028,000,000,000.00	1,680,000,000	1,376,800,000	
Total HWAY20 SPOT								14,028,000,000,000.00	1,680,000,000	1,376,800,000	
Total For HWAY20								14,028,000,000,000.00	1,680,000,000	1,376,800,000	
HWAY2 On 07/12/2023 Spot Bond			2.05000	130.54984	2.05000	279.51423		0.00	0	9,700,000,000	
Total HWAY23 SPOT								0.00	0	9,700,000,000	
Total For HWAY23								0.00	0	9,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.06000	133.26129	2.06000	285.31949		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			9.54500	99.15602	9.54500	99.13089		61,469,800,000,000.00	6,440,000,000	7,110,600,000	
Total HWAY34 SPOT								61,469,800,000,000.00	6,440,000,000	7,110,600,000	
Total For HWAY34								61,469,800,000,000.00	6,440,000,000	7,110,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.54500	99.11262	9.54500	99.08750		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	82.53968	100.00000	82.35294		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	21.49213	100.00000	21.43949		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF03 On 09/10/2014 Spot Bond			100.00000	99.72677	100.00000	100.00000		0.00	0	0	
Total HWF03U SPOT								0.00	0	0	
Total For HWF03U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	54.25554	100.00000	54.12410		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	25.92777	100.00000	25.86496		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	15.18909	100.00000	15.15229			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	83.86548	100.00000	83.67574			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.74000	116.80671	1.74000	116.77038		75,299,977,260,000.00	43,275,849,000	105,060,133,300	
Total I2025 SPOT								'5,299,977,260,000.00	43,275,849,000	105,060,133,300	
Total For I2025								'5,299,977,260,000.00	43,275,849,000	105,060,133,300	
I2038 On 31/01/2038 Spot Bond			1.86500	122.32150	1.85500	122.50621		53,973,100,000,000.00	28,940,000,000	129,024,767,300	
Total I2038 SPOT								i3,973,100,000,000.00	28,940,000,000	129,024,767,300	
Total For I2038								i3,973,100,000,000.00	28,940,000,000	129,024,767,300	
I2046 On 31/03/2046 Spot Bond			1.86000	123.40510	1.86000	123.36625		2,697,000,000,000.00	1,450,000,000	63,540,494,800	
Total I2046 SPOT								2,697,000,000,000.00	1,450,000,000	63,540,494,800	
Total For I2046								2,697,000,000,000.00	1,450,000,000	63,540,494,800	
I2050 On 31/12/2050 Spot Bond			1.94000	130.75501	1.93000	131.03493		4,035,200,000,000.00	2,080,000,000	41,863,976,000	
Total I2050 SPOT								4,035,200,000,000.00	2,080,000,000	41,863,976,000	
Total For I2050								4,035,200,000,000.00	2,080,000,000	41,863,976,000	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	95.90000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.64000	101.91127	7.64000	101.89061		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.10655		0.00	0	0	
Total IBL13 SPOT								0.00	0	0	
Total For IBL13								0.00	0	0	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.03054		0.00	0	0	
Total IBL14 SPOT								0.00	0	0	
Total For IBL14								0.00	0	0	
IBL21 On 15/03/2016 Spot Bond			8.43500	102.06618	8.43500	102.04290		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			8.19500	105.95355	8.19500	105.93005		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			8.25500	101.19929	8.25500	101.17705				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	101.25800				0.00	0	0
Total IBL32 SPOT										0.00	0	0
Total For IBL32										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.32991				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.43000	101.65653	1.43000	129.77123				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			2.19000	104.29117	2.19000	131.23645				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.38975				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.21610				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			8.31500	101.52425	8.31500	101.50154				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.85662				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.53150				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	101.34444				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.95000	99.14136	8.95000	99.11764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.95000	94.68043	8.95000	94.65791				0.00	0	28,300,000
Total IBL46 SPOT										0.00	0	28,300,000
Total For IBL46										0.00	0	28,300,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.70275				0.00	0	6,000,000,000
Total IBL48 SPOT										0.00	0	6,000,000,000
Total For IBL48										0.00	0	6,000,000,000
IBL49 On 02/04/2018 Spot Bond			8.39500	97.01719	8.39500	96.99527				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.42000	100.29712	9.42000	100.24912				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	101.32349				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	101.36173				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			7.90000	100.30718	7.90000	100.28607				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			8.73000	99.57203	8.73000	99.54891				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	101.50477				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	101.08549				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.96500	102.48990	7.96500	102.46815				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			8.69000	103.18312	8.69000	103.15926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.78500	104.31724	9.78500	104.29016				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.19088				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	101.46062				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.38266				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	101.41223				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	101.44164				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00557	100.00000	0.00556				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	101.58209				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	101.55301				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.00500	100.84684	9.00500	100.82258				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	99.87863	5.00000	99.86515				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	99.87863	5.00000	99.86515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.95736	5.00000	100.94381				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	99.87863	5.00000	99.86515				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.28486	4.00000	100.27389				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	30.65949	100.00000	30.56377				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	30.43424	100.00000	30.33922				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	30.43424	100.00000	30.33922				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	104.78587	9.20000	104.75997				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.24042				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.24042				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.22055				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.77435	100.00000	7.75531				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.00000	0.00000	100.98687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	100.28774				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IN04 On 15/03/2015 Spot Bond			9.18500	100.50455	9.18500	100.48022				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.17355				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	9.81579	100.00000	9.79201				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	54.27891	100.00000	54.10945				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	79.00433	100.00000	78.83369				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total IN268U SPOT										0.00	0	0
Total For IN268U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	10.75222	100.00000	10.60787				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	98.56093	100.00000	98.29948				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	95.02284	100.00000	94.77981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN445U SPOT									0.00	0	0
Total For IN445U									0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	99.17355	100.00000	98.36066			0.00	0	0
Total IN446U SPOT									0.00	0	0
Total For IN446U									0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	90.29066	100.00000	89.62676			0.00	0	0
Total IN448U SPOT									0.00	0	0
Total For IN448U									0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0
Total IN470U SPOT									0.00	0	0
Total For IN470U									0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	95.30026	100.00000	95.05208			0.00	0	0
Total IN471U SPOT									0.00	0	0
Total For IN471U									0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	93.58974	100.00000	93.35038			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.25000	99.94866	6.25000	99.96577			0.00	0	0
Total INA441 SPOT									0.00	0	0
Total For INA441									0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.25000	99.93155	6.25000	99.86320			0.00	0	0
Total INA442 SPOT									0.00	0	0
Total For INA442									0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.25000	99.81200	6.25000	99.74381		250,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total INA443 SPOT								50,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For INA443								50,000,000,000,000.00	40,000,000,000	20,000,000,000	
INA444 On 28/10/2014 Spot Bond			6.35000	99.68783	6.35000	99.61872		0.00	0	0	
Total INA444 SPOT								0.00	0	0	
Total For INA444								0.00	0	0	
INA445 On 04/11/2014 Spot Bond			6.35000	99.56695	6.35000	99.49801		13,335,000,000,000.00	2,100,000,000	2,100,000,000	
Total INA445 SPOT								13,335,000,000,000.00	2,100,000,000	2,100,000,000	
Total For INA445								13,335,000,000,000.00	2,100,000,000	2,100,000,000	
INA446 On 11/11/2014 Spot Bond			6.35000	99.44637	6.35000	99.37760		0.00	0	0	
Total INA446 SPOT								0.00	0	0	
Total For INA446								0.00	0	0	
INA448 On 25/11/2014 Spot Bond			6.40000	99.19988	6.40000	99.13091		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.40000	98.95890	6.40000	98.89026				0.00	0	0
Total INA450 SPOT										0.00	0	0
Total For INA450										0.00	0	0
INA503 On 13/01/2015 Spot Bond			100.00000	79.34783	100.00000	79.17570			080,000,000,000,000.00	70,800,000,000	47,400,000,000	
Total INA503 SPOT									10,000,000,000,000.00	70,800,000,000	47,400,000,000	
Total For INA503									10,000,000,000,000.00	70,800,000,000	47,400,000,000	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.24282				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.22906	101.27244	11.22906	100.97588				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			11.22906	100.04266	11.22906	100.08656				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	100.41695				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	100.85079				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.40956				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.12309	6.50000	100.10549				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	100.41809				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.42579				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	100.49600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.92280				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.40235				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.06274				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.31656				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.32315				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.16771				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.05231				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.94478				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.93418				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	99.92799				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	102.42301				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	101.87809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	101.48078				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	100.39699				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.25488				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.75665				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	102.97452				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	99.49866				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.62593				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	79.34783	100.00000	100.00000				0.00	0	0
Total IP272U SPOT										0.00	0	0
Total For IP272U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.12178				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	99.92171				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	99.92063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF03 SPOT									0.00	0	0
Total For IPF03									0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.94500	99.61001	8.94500	99.58619			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.17541			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.17933			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.18197			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.00000	0.00000	101.43797			0.00	0	0
Total IPFC02 SPOT									0.00	0	0
Total For IPFC02									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.55500	102.73047	9.55500	102.70442		19,110,000,000,000.00	2,000,000,000	1,000,000,000	
Total IPL10 SPOT								19,110,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IPL10								19,110,000,000,000.00	2,000,000,000	1,000,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.46564			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.84500	102.71161	8.84500	102.68706		37,325,900,000,000.00	4,220,000,000	1,965,400,000	
Total IPL6 SPOT								37,325,900,000,000.00	4,220,000,000	1,965,400,000	
Total For IPL6								37,325,900,000,000.00	4,220,000,000	1,965,400,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01234			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.97972			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	101.35157			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.12982			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.42425				0.00	0	0
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.82000	104.28773	8.82000	104.26313				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.09073				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	100.76236				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			3.28000	97.10906	3.28000	125.02694				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			3.65000	138.85214	3.65000	138.80170				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.17136				0.00	0	50,000,000
Total IV022 SPOT										0.00	0	50,000,000
Total For IV022										0.00	0	50,000,000
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	99.91176				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	101.97567				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	100.64734				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	100.24721				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			3.74000	96.41085	3.74000	97.21725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.74000	96.33048	3.74000	103.56532				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	100.70484				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	101.38266				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.57000	115.25118	10.57000	115.21893				0.00	0	300,000,000
Total IV08 SPOT										0.00	0	300,000,000
Total For IV08										0.00	0	300,000,000
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.03355				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			3.75000	137.32237	3.75000	137.27211				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	99.86464	100.00000	99.59619				0.00	0	0
Total IV442U SPOT										0.00	0	0
Total For IV442U										0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	98.01530	100.00000	97.75668				0.00	0	0
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	96.25690	100.00000	96.00753				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	94.56317	100.00000	94.32255				0.00	0	0
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	97.56098	100.00000	96.77420				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	101.50491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA02A SPOT										0.00	0	0
Total For IVA02A										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	100.92871				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.25000	99.98288	6.25000	99.94866				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.25000	99.89737	6.25000	99.82906				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.40000	99.04483	6.40000	98.97607				0.00	0	0
Total IVA449 SPOT										0.00	0	0
Total For IVA449										0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.40000	98.92457	6.40000	98.85598				0.00	0	0
Total IVA450 SPOT										0.00	0	0
Total For IVA450										0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.45000	98.43449	6.45000	98.36605				0.00	0	0
Total IVA502 SPOT										0.00	0	0
Total For IVA502										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.27193				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	102.05115				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.79270				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.00952				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.96287				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.07154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79168				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	99.92180				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	99.92127				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	99.92019				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	99.92502				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	101.66055				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	101.48100				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.43452				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.11118				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	100.84360				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.83524				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.12750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.00001				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.53423				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.32384				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.40485				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.20312				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.20795				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.20794				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			9.29000	108.97387	9.29000	102.11959				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	20.93609	100.00000	20.85736				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	9.63149	100.00000	9.58914				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	99.85410				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.42500	108.23357	9.42500	101.56024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.51029				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.13170				0.00	1,000,000,000	1,000,000,000
Total IVC042 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IVC042										0.00	1,000,000,000	1,000,000,000
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.47984				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	93.17008	100.00000	92.93831				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.51384				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	98.37488	100.00000	98.11667				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.59822				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	36.99290	100.00000	36.90329				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.26345				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	89.52904	100.00000	89.31330				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	96.57028	100.00000	96.32140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	82.03298	100.00000	81.86101				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	95.20127	100.00000	94.95965				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	85.56206	100.00000	85.36492				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.52860				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	100.54740				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	100.69449				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000		100.00000	0.00000				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	100.90392				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	101.74319				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.65000	136.75910	8.65000	136.72763				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.54803				0.00	0	0
Total LBK02 SPOT										0.00	0	0
Total For LBK02										0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.39105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.44971			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.80651			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.47879			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.44376			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.94500	98.05197	8.94500	98.02867			0.00	0	6,663,500,000
Total LGL02 SPOT									0.00	0	6,663,500,000
Total For LGL02									0.00	0	6,663,500,000
LGL03 On 03/04/2018 Spot Bond			9.04500	73.49712	9.04500	96.00368			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.52000	99.83310	9.52000	99.80787			0.00	0	2,305,100,000
Total LGL04 SPOT									0.00	0	2,305,100,000
Total For LGL04									0.00	0	2,305,100,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.73872			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			10.14000	104.05470	10.14000	104.02659		21,091,200,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								21,091,200,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								21,091,200,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.80315			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.02904			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.09369			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.17096				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	400,000,000	400,000,000
Total MAQ051 SPOT										0.00	400,000,000	400,000,000
Total For MAQ051										0.00	400,000,000	400,000,000
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	99.76403				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.16386				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	98.95433				0.00	0	0
Total MAQ058 SPOT										0.00	0	0
Total For MAQ058										0.00	0	0
MAQ05 On 09/01/2015 Spot Bond			100.00000	80.04386	100.00000	79.86871				0.00	0	0
Total MAQ059 SPOT										0.00	0	0
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond			100.00000	66.90909	100.00000	66.66667				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	85.48009	100.00000	85.28037				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.65427				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	100.65922				0.00	0	0

Contract 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
MAQ12 On 12/12/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.25723				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF027 SPOT										0.00	0	0
Total For MBF027										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.02197				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.61030				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	101.09669				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.45657				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.82147				0.00	60,000,000	60,000,000
Total MBF035 SPOT										0.00	60,000,000	60,000,000
Total For MBF035										0.00	60,000,000	60,000,000
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	101.03519				0.00	0	30,000,000
Total MBF036 SPOT										0.00	0	30,000,000
Total For MBF036										0.00	0	30,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.10428				0.00	110,000,000	110,000,000

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 MBF037 SPOT										0.00	110,000,000	110,000,000
Total For MBF037										0.00	110,000,000	110,000,000
MBF037 On 15/04/2015 Spot Bond				100.00000	0.00000	99.89912				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	99.84273				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF039 On 06/08/2015 Spot Bond				100.00000	0.00000	101.13035				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF040 On 07/08/2016 Spot Bond				100.00000	0.00000	101.17762				0.00	150,000,000	150,000,000
Total MBF041 SPOT										0.00	150,000,000	150,000,000
Total For MBF041										0.00	150,000,000	150,000,000
MBF041 On 07/08/2017 Spot Bond				100.00000	0.00000	101.20512				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF042 On 13/02/2015 Spot Bond			100.00000	93.13879	100.00000	92.90767				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP23U On 22/03/2016 Spot Bond			100.00000	34.24672	100.00000	34.16284				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP24U On 22/03/2015 Spot Bond			100.00000	83.29519	100.00000	83.10502				0.00	0	0
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBP25U On 23/09/2017 Spot Bond			100.00000	18.63659	100.00000	18.24310				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.87000	100.45840	8.87000	100.43459				0.00	0	656,200,000
Total MBSA01 SPOT										0.00	0	656,200,000
Total For MBSA01										0.00	0	656,200,000
MBSA01 On 15/04/2019 Spot Bond			8.76000	100.41217	8.76000	100.38866				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3W On 13/12/2014 Spot Bond				100.00000	0.00000	100.54793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	100.51229			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	99.92710			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.06040			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	101.84313			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	101.93000			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			8.13000	100.94404	8.13000	100.92194			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.94000	103.82177	8.94000	103.79710			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			9.68000	104.29800	9.68000	104.27121			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.58500	103.39388	6.58500	103.37545		10,536,000,000,000.00	1,600,000,000	800,000,000	
Total MET01 SPOT								10,536,000,000,000.00	1,600,000,000	800,000,000	
Total For MET01								10,536,000,000,000.00	1,600,000,000	800,000,000	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.34404			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.35552			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			9.72000	102.53695	9.72000	102.59229			0.00	0	0

Contract 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			7.79000	101.20328	7.79000	101.18192			0.00	0	5,009,000,000
Total MGL01 SPOT									0.00	0	5,009,000,000
Total For MGL01									0.00	0	5,009,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.87579			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			9.05500	102.52725	9.05500	102.50244			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.46830			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			9.55500	104.12857	9.55500	103.01044		7,644,000,000,000.00		800,000,000	400,000,000
Total MMIG02 SPOT								7,644,000,000,000.00		800,000,000	400,000,000
Total For MMIG02								7,644,000,000,000.00		800,000,000	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	14.44635	100.00000	14.41097			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.18177			0.00	0	0
Total MQB01 SPOT									0.00	0	0
Total For MQB01									0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.75500	102.41762	8.75500	102.39364			0.00	0	60,000,000
Total MQB02 SPOT									0.00	0	60,000,000
Total For MQB02									0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.74000	103.41251	7.74000	103.39118		30,031,200,000,000.00		3,880,000,000	1,030,000,000
Total MTN03 SPOT								30,031,200,000,000.00		3,880,000,000	1,030,000,000
Total For MTN03								30,031,200,000,000.00		3,880,000,000	1,030,000,000
MTN04 On 13/07/2017 Spot Bond			8.69500	105.87617	8.69500	105.85169			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.98950	100.89771	6.97243			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	7.08071	100.61875	7.06347			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A30£ 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
N4A30£ 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
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	101.12405				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.13150				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.22307				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.32960				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.67782	100.00000	0.67617				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.67782	100.00000	0.67617				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.15000	98.19830	9.15000	98.17443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10/On 25/07/2016 Spot Bond			7.59000	100.31131	7.59000	100.29100				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			9.24000	101.77945	9.24000	101.75447				0.00	0	2,200,000,000
Total NBK11A SPOT										0.00	0	2,200,000,000
Total For NBK11A										0.00	0	2,200,000,000
NBK11E/On 27/10/2014 Spot Bond				100.00000	0.00000	101.41425				0.00	80,000,000	80,000,000
Total NBK11B SPOT										0.00	80,000,000	80,000,000
Total For NBK11B										0.00	80,000,000	80,000,000
NBK12/On 19/03/2021 Spot Bond			9.00500	102.33683	9.00500	102.31193			360,200,000,000.00	40,000,000	40,000,000	20,000,000
Total NBK12A SPOT									360,200,000,000.00	40,000,000	40,000,000	20,000,000
Total For NBK12A									360,200,000,000.00	40,000,000	40,000,000	20,000,000
NBK12I/On 20/02/2015 Spot Bond				100.00000	0.00000	101.00561				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.48500	102.05920	9.48500	102.03308				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I/On 21/02/2017 Spot Bond				100.00000	0.00000	102.17552				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14/On 26/06/2021 Spot Bond			9.20500	103.09842	9.20500	103.02197				0.00	0	0
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	101.05435				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I/On 27/08/2017 Spot Bond				100.00000	0.00000	102.23995				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I/On 25/07/2016 Spot Bond				100.00000	0.00000	101.65936				0.00	360,000,000	360,000,000
Total NBK16B SPOT										0.00	360,000,000	360,000,000
Total For NBK16B										0.00	360,000,000	360,000,000
NBK17I/On 28/11/2016 Spot Bond				100.00000	0.00000	100.94147				0.00	120,000,000	120,000,000

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 NBK17B SPOT										0.00	120,000,000	120,000,000
Total For NBK17B										0.00	120,000,000	120,000,000
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.32145				0.00	0	0
Total NBK18B SPOT										0.00	0	0
Total For NBK18B										0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.26244				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.29325				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.34000	103.55580	7.34000	103.53519				0.00	0	5,402,100,000
Total NBK2A SPOT										0.00	0	5,402,100,000
Total For NBK2A										0.00	0	5,402,100,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.76781				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.77000	111.23916	8.77000	111.21278				0.00	0	1,259,300,000
Total NBK3A SPOT										0.00	0	1,259,300,000
Total For NBK3A										0.00	0	1,259,300,000
NBK4 On 28/10/2024 Spot Bond			10.82500	35.59765	10.82500	35.58762				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.54000	105.67862	7.54000	105.65724				0.00	0	930,000,000
Total NBK6A SPOT										0.00	0	930,000,000
Total For NBK6A										0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.95041				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.78062				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			8.13500	102.07911	8.13500	102.05662				0.00	0	450,000,000
Total NBK9A SPOT										0.00	0	450,000,000
Total For NBK9A										0.00	0	450,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.33540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.45098				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	100.98373				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.04128				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	99.87446				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.83287				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	92.29430				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	100.77102				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	101.58542				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	101.51042				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	88.61166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	100.31918				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.19792				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.37042				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.35206				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	100.78879				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.34079				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.33603				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.33580				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	101.36357				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.38434				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.99500	104.37294	9.99500	104.49671				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.38209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.03000	103.13414	10.03000	103.33651				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.38434				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.34734				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.38659				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.38795				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	100.39246				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.68000	102.29632	8.68000	102.27232				0.00	0	40,000,000
Total NED11 SPOT										0.00	0	40,000,000
Total For NED11										0.00	0	40,000,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.81366				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	102.72575				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.15000	102.06760	10.15000	102.01440				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	103.41886				0.00	0	100,000,000
Total NED16 SPOT										0.00	0	100,000,000
Total For NED16										0.00	0	100,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.00386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			12.14500	114.99830	12.14500	114.96146				0.00	0	1,633,200,000
Total NEDH1A SPOT										0.00	0	1,633,200,000
Total For NEDH1A										0.00	0	1,633,200,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.41052				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.35904				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.26000	168.42965	2.26000	168.37485				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.77000	104.54664	8.77000	104.52227				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.54943				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.40000	105.85875	9.40000	105.83202				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.97387				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.08544				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.92175				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.95438				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.93482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.60000	105.86162	9.60000	106.92764				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.95443				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.97393				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.96090				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.80000	105.86467	9.80000	105.83683				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.00007				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.98696				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	100.99348				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.23408				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.15482				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.01302				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			8.63000	116.77142	8.63000	116.74446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.34500	121.60489	9.34500	121.57471		20,559,000,000,000.00	2,200,000,000	1,536,600,000	
Total NRA022 SPOT								20,559,000,000,000.00	2,200,000,000	1,536,600,000	
Total For NRA022								20,559,000,000,000.00	2,200,000,000	1,536,600,000	
NRA02: On 31/05/2023 Spot Bond			2.15500	173.13869	2.15500	173.08284		0.00	0	8,400,000,000	
Total NRA023 SPOT								0.00	0	8,400,000,000	
Total For NRA023								0.00	0	8,400,000,000	
NRA02: On 30/11/2028 Spot Bond			9.90000	122.07108	9.90000	122.03886		49,896,000,000,000.00	5,040,000,000	2,920,000,000	
Total NRA028 SPOT								49,896,000,000,000.00	5,040,000,000	2,920,000,000	
Total For NRA028								49,896,000,000,000.00	5,040,000,000	2,920,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.26690		0.00	0	0	
Total NTC12 SPOT								0.00	0	0	
Total For NTC12								0.00	0	0	
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	99.97113		0.00	0	0	
Total NTC13 SPOT								0.00	0	0	
Total For NTC13								0.00	0	0	
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.99260		0.00	0	0	
Total NTC15 SPOT								0.00	0	0	
Total For NTC15								0.00	0	0	
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.40160		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	100.65593		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	100.90032		0.00	0	40,000,000	
Total NTC18 SPOT								0.00	0	40,000,000	
Total For NTC18								0.00	0	40,000,000	
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.01612		0.00	0	0	
Total NYT101 SPOT								0.00	0	0	
Total For NYT101								0.00	0	0	
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.26362		0.00	0	0	
Total NYT102 SPOT								0.00	0	0	
Total For NYT102								0.00	0	0	
NYT13: On 28/05/2020 Spot Bond			100.00000	17.34375	100.00000	17.30174		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	43.63563	100.00000	43.52992				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			7.63000	105.31284	7.63000	105.29130			64,092,000,000,000.00	8,400,000,000	4,430,300,000	
Total OML01 SPOT									4,092,000,000,000.00	8,400,000,000	4,430,300,000	
Total For OML01									4,092,000,000,000.00	8,400,000,000	4,430,300,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	24.91261	100.00000	24.85225			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	96.70000			0.00	0	0	
Total PBET01 SPOT									0.00	0	0	
Total For PBET01									0.00	0	0	
PCF03 On 06/04/2015 Spot Bond			100.00000	82.43281	100.00000	82.25243			0.00	0	0	
Total PCF03 SPOT									0.00	0	0	
Total For PCF03									0.00	0	0	
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.15140			0.00	0	0	
Total PMM10 SPOT									0.00	0	0	
Total For PMM10									0.00	0	0	
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	101.45725			0.00	0	0	
Total PMM11 SPOT									0.00	0	0	
Total For PMM11									0.00	0	0	
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.72280			0.00	0	0	
Total PMM12 SPOT									0.00	0	0	
Total For PMM12									0.00	0	0	
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.60741			0.00	0	0	
Total PMM13 SPOT									0.00	0	0	
Total For PMM13									0.00	0	0	
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	101.13225			0.00	0	0	
Total PMM14 SPOT									0.00	0	0	
Total For PMM14									0.00	0	0	
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.40827			0.00	0	0	
Total PPC001 SPOT									0.00	0	0	
Total For PPC001									0.00	0	0	
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.72914			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	102.01283			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			9.65500	103.57589	9.65500	103.49174			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	101.40327			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	101.44309			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	101.46101			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	101.50083			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	101.67201			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	101.71181			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	101.54327			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			8.07000	41.23752	8.07000	41.22860			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			6.64000	107.01457	6.64000	106.99525		304,485,733,776,000.00	798,868,333,400	537,881,000,000	
Total R158 SPOT								14,485,733,776,000.00	798,868,333,400	537,881,000,000	
Total For R158								14,485,733,776,000.00	798,868,333,400	537,881,000,000	
R158P On 15/09/2015 Spot Bond			6.83500	93.93505	6.83500	93.91761		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.93500	112.59507	6.93500	112.57386			980,135,200,000,000.00	573,920,000,000	473,510,000,000
Total R159 SPOT									10,135,200,000,000.00	573,920,000,000	473,510,000,000
Total For R159									10,135,200,000,000.00	573,920,000,000	473,510,000,000
R159P On 15/09/2016 Spot Bond			6.76500	87.94422	6.76500	87.92806			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			8.22000	120.51245	8.25000	120.23101			194,749,983,356,000.00	3,794,981,749,800	1,559,939,309,600
Total R186 SPOT									14,749,983,356,000.00	794,981,749,800	559,939,309,600
Total For R186									14,749,983,356,000.00	794,981,749,800	559,939,309,600
R187P On 21/12/2026 Spot Bond			7.99000	38.45985	7.99000	38.45162			0.00	0	0
Total R187P SPOT									0.00	0	0
Total For R187P									0.00	0	0
R188P On 21/12/2027 Spot Bond			7.91000	35.92463	7.91000	35.91702			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			1.75000	285.88326	1.75000	285.79417			35,660,100,000,000.00	20,377,200,000	35,964,997,200
Total R197 SPOT									15,660,100,000,000.00	20,377,200,000	35,964,997,200
Total For R197									15,660,100,000,000.00	20,377,200,000	35,964,997,200
R201 On 21/12/2014 Spot Bond			6.06000	103.14204	6.07000	103.12309			732,007,934,916,000.00	120,793,388,600	31,696,694,300
Total R201 SPOT									12,007,934,916,000.00	120,793,388,600	31,696,694,300
Total For R201									12,007,934,916,000.00	120,793,388,600	31,696,694,300
R202 On 07/12/2033 Spot Bond			1.80000	231.79468	1.82000	231.04894			121,521,960,000,000.00	67,512,200,000	161,102,026,500
Total R202 SPOT									11,521,960,000,000.00	67,512,200,000	161,102,026,500
Total For R202									11,521,960,000,000.00	67,512,200,000	161,102,026,500
R2023 On 28/02/2023 Spot Bond			8.06500	98.94945	8.08500	98.80908			096,286,085,000,000.00	507,909,000,000	484,362,625,900
Total R2023 SPOT									16,286,085,000,000.00	507,909,000,000	484,362,625,900
Total For R2023									16,286,085,000,000.00	507,909,000,000	484,362,625,900
R203 On 15/09/2017 Spot Bond			7.18500	103.33137	7.19500	103.28473			459,356,029,000,000.00	1,177,363,400,000	565,436,463,400
Total R203 SPOT									19,356,029,000,000.00	177,363,400,000	565,436,463,400
Total For R203									19,356,029,000,000.00	177,363,400,000	565,436,463,400
R2030 On 31/01/2030 Spot Bond			8.66500	95.94370	8.66500	95.92160			890,408,000,000,000.00	795,200,000,000	424,546,900,000
Total R2030 SPOT									10,408,000,000,000.00	795,200,000,000	424,546,900,000
Total For R2030									10,408,000,000,000.00	795,200,000,000	424,546,900,000
R2032 On 31/03/2032 Spot Bond			8.78000	95.53070	8.78000	95.50815			072,771,130,000,000.00	122,183,500,000	87,168,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									'2,771,130,000,000.00	122,183,500,000	87,168,500,000
Total For R2032									'2,771,130,000,000.00	122,183,500,000	87,168,500,000
R2037 On 31/01/2037 Spot Bond			8.86000	98.14243	8.86000	98.11932			331,803,000,000,000.00	376,050,000,000	300,721,600,000
Total R2037 SPOT									1,803,000,000,000.00	376,050,000,000	300,721,600,000
Total For R2037									1,803,000,000,000.00	376,050,000,000	300,721,600,000
R204 On 21/12/2018 Spot Bond			7.50500	104.16283	7.52000	104.08808			131,830,955,953,000.00	1,483,255,290,600	511,173,825,300
Total R204 SPOT									1,830,955,953,000.00	483,255,290,600	511,173,825,300
Total For R204									1,830,955,953,000.00	483,255,290,600	511,173,825,300
R2044 On 31/01/2044 Spot Bond			8.92500	99.85653	8.92500	99.83284			027,648,437,500,000.00	227,187,500,000	161,398,500,000
Total R2044 SPOT									27,648,437,500,000.00	227,187,500,000	161,398,500,000
Total For R2044									27,648,437,500,000.00	227,187,500,000	161,398,500,000
R2048 On 28/02/2048 Spot Bond			8.92000	99.14808	8.92000	99.12418			334,163,360,000,000.00	710,108,000,000	449,702,395,100
Total R2048 SPOT									14,163,360,000,000.00	710,108,000,000	449,702,395,100
Total For R2048									14,163,360,000,000.00	710,108,000,000	449,702,395,100
R207 On 15/01/2020 Spot Bond			7.70500	99.75823	7.72000	99.67455			585,927,084,300,000.00	595,188,460,000	542,395,361,400
Total R207 SPOT									15,927,084,300,000.00	595,188,460,000	542,395,361,400
Total For R207									15,927,084,300,000.00	595,188,460,000	542,395,361,400
R208 On 31/03/2021 Spot Bond			7.84000	94.73063	7.85500	94.63814			160,595,052,752,000.00	785,790,185,300	716,557,971,400
Total R208 SPOT									10,595,052,752,000.00	785,790,185,300	716,557,971,400
Total For R208									10,595,052,752,000.00	785,790,185,300	716,557,971,400
R209 On 31/03/2036 Spot Bond			8.76000	76.06148	8.78500	75.84925			346,687,880,000,000.00	838,663,000,000	641,052,437,700
Total R209 SPOT									16,687,880,000,000.00	838,663,000,000	641,052,437,700
Total For R209									16,687,880,000,000.00	838,663,000,000	641,052,437,700
R210 On 31/03/2028 Spot Bond			1.77500	171.53644	1.75000	171.97486			40,257,000,000,000.00	22,680,000,000	30,491,415,600
Total R210 SPOT									10,257,000,000,000.00	22,680,000,000	30,491,415,600
Total For R210									10,257,000,000,000.00	22,680,000,000	30,491,415,600
R211 On 31/01/2017 Spot Bond			0.73000	131.85762	0.73000	131.82020			88,386,575,000,000.00	121,077,500,000	82,454,035,700
Total R211 SPOT									18,386,575,000,000.00	121,077,500,000	82,454,035,700
Total For R211									18,386,575,000,000.00	121,077,500,000	82,454,035,700
R212 On 31/01/2022 Spot Bond			1.62000	136.30833	1.62000	136.26638			169,144,200,000,000.00	104,410,000,000	68,256,918,700
Total R212 SPOT									19,144,200,000,000.00	104,410,000,000	68,256,918,700
Total For R212									19,144,200,000,000.00	104,410,000,000	68,256,918,700
R213 On 28/02/2031 Spot Bond			8.64500	86.48567	8.67000	86.27139			243,039,566,763,000.00	837,829,909,400	450,456,712,000
Total R213 SPOT									13,039,566,763,000.00	837,829,909,400	450,456,712,000
Total For R213									13,039,566,763,000.00	837,829,909,400	450,456,712,000
R214 On 28/02/2041 Spot Bond			8.86000	76.77292	8.86000	76.75453			923,929,760,000,000.00	1,345,816,000,000	720,407,786,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214 SPOT										23,929,760,000,000.00	345,816,000,000	720,407,786,300
Total For R214										23,929,760,000,000.00	345,816,000,000	720,407,786,300
R227C On 15/03/2015 Spot Bond			6.99500	97.09714	6.99500	97.07908				0.00	0	0
Total R227C SPOT										0.00	0	0
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.83500	93.93505	6.83500	93.91761				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			6.75500	90.93152	6.75500	90.91484				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			6.76500	87.94422	6.76500	87.92806				0.00	0	0
Total R230C SPOT										0.00	0	0
Total For R230C										0.00	0	0
R326C On 21/12/2014 Spot Bond			6.07500	98.81583	6.07500	98.79959				0.00	0	0
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.90500	95.38043	6.90500	95.36274				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.77500	92.33611	6.77500	92.31931				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			6.75500	89.34003	6.75500	89.32382				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			6.81500	86.31106	6.81500	86.29526				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			7.17000	82.69842	7.17000	82.68250				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			7.22000	79.71321	7.22000	79.69776				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			7.52500	76.10374	7.52500	76.08839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.50500	73.40353	7.50500	73.38875				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			7.48500	70.81277	7.48500	70.79855				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.47500	68.29241	7.47500	68.27871				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			7.68000	65.09535	7.68000	65.08195				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			7.66000	62.76299	7.66000	62.75010				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			7.77500	60.00127	7.77500	59.98877				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			7.74500	57.87617	7.74500	57.86416				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			7.71500	55.84248	7.71500	55.83093				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			7.68500	53.89583	7.68500	53.88473				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			7.64500	52.07569	7.64500	52.06502				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			7.60500	50.33644	7.60500	50.32618				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			8.19000	45.91714	8.19000	45.90707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			8.15000	44.28399	8.15000	44.27433				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			8.11000	42.72539	8.11000	42.71611				0.00	0	0
Total R347C SPOT										0.00	0	0
Total For R347C										0.00	0	0
R348C On 21/12/2025 Spot Bond			8.07000	41.23752	8.07000	41.22860				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			8.03000	39.81680	8.03000	39.80823				0.00	0	0
Total R349C SPOT										0.00	0	0
Total For R349C										0.00	0	0
R350C On 21/12/2026 Spot Bond			7.99000	38.45985	7.99000	38.45162				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.95000	37.16347	7.95000	37.15555				0.00	0	0
Total R351C SPOT										0.00	0	0
Total For R351C										0.00	0	0
R352C On 21/12/2027 Spot Bond			7.91000	35.92463	7.91000	35.91702				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	102.24670				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.08856				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	99.89985				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	102.05598				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	17.91398	100.00000	17.87058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	10.37893	100.00000	10.35379				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	22.65073	100.00000	22.59526				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.52052				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.60284				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	101.04295				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.27272				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	100.90395				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	101.71114				0.00	170,000,000	170,000,000
Total RES06 SPOT										0.00	170,000,000	170,000,000
Total For RES06										0.00	170,000,000	170,000,000
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.40419				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.90080				0.00	0	80,000,000
Total RES15 SPOT										0.00	0	80,000,000
Total For RES15										0.00	0	80,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.36019				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	100.63677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.63839				0.00	110,000,000	110,000,000
Total RES27 SPOT										0.00	110,000,000	110,000,000
Total For RES27										0.00	110,000,000	110,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.87392				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	100.67853				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.11217				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.49402				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	82.12326				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	82.75393				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	85.30458				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	89.79215				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	100.31561				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	80.81933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	90.22445				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.33040	12.35000	104.29643				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	15.10624	100.00000	15.06964				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP024 On 13/10/2014 Spot Bond				100.00000	0.00000	99.90885				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	101.80235				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.57706				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.25249				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.36250				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.88104	100.00000	3.87153				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	21.12467	100.00000	21.07350				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	38.92595	100.00000	38.83165				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	14.16844	100.00000	14.13412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	24.86971	100.00000	24.80947			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	106.42816			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	79.95133			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			9.15500	108.61951	9.15500	108.59296			0.00	0	1,524,000,000
Total RW21 SPOT									0.00	0	1,524,000,000
Total For RW21									0.00	0	1,524,000,000
RW23 On 10/12/2023 Spot Bond			9.33500	104.20822	9.33500	104.18225			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.82000	88.87763	9.82000	106.57471			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.12397			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			8.13500	109.20535	8.13500	109.18170		34,980,500,000,000.00	4,300,000,000	2,310,000,000	
Total SBK12 SPOT								14,980,500,000,000.00	4,300,000,000	2,310,000,000	
Total For SBK12								14,980,500,000,000.00	4,300,000,000	2,310,000,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.02744			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			9.24500	104.54498	9.24500	104.51917			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	102.73874			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.87601			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	101.58543				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	101.75467				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.72341				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.29000	105.02029	7.29000	104.99985				0.00	0	1,076,989,600
Total SBK7 SPOT										0.00	0	1,076,989,600
Total For SBK7										0.00	0	1,076,989,600
SBK9 On 10/04/2018 Spot Bond			9.02000	98.17393	9.02000	98.15027		42,754,800,000,000.00		4,740,000,000	2,370,000,000	
Total SBK9 SPOT								12,754,800,000,000.00		4,740,000,000	2,370,000,000	
Total For SBK9								12,754,800,000,000.00		4,740,000,000	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			8.10000	105.66666	8.10000	105.64348				0.00	0	0
Total SBN27 SPOT										0.00	0	0
Total For SBN27										0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	105.79475	7.96000	105.77194				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			7.89000	105.85889	7.89000	105.83626				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			8.59500	99.68207	8.59500	99.65891				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			8.03500	105.72610	8.03500	105.70309				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			8.29500	105.48866	8.29500	105.46497				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	100.50248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.12810				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			8.24500	102.11941	8.24500	102.09662				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	102.09636				0.00	150,000,000	150,000,000
Total SBS15 SPOT										0.00	150,000,000	150,000,000
Total For SBS15										0.00	150,000,000	150,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.36665				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	104.26913				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			9.00500	108.82244	9.00500	108.79625				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.15000	103.34945	10.15000	103.32164				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.24555				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.25166				0.00	120,000,000	120,000,000
Total SBS22 SPOT										0.00	120,000,000	120,000,000
Total For SBS22										0.00	120,000,000	120,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.16423				0.00	210,000,000	210,000,000
Total SBS23 SPOT										0.00	210,000,000	210,000,000
Total For SBS23										0.00	210,000,000	210,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.34186				0.00	170,000,000	170,000,000
Total SBS24 SPOT										0.00	170,000,000	170,000,000
Total For SBS24										0.00	170,000,000	170,000,000
SBS25 On 24/05/2019 Spot Bond			8.62000	104.26980	8.62000	104.24589				0.00	0	3,701,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS25 SPOT									0.00	0	3,701,400,000
Total For SBS25									0.00	0	3,701,400,000
SBS26l On 28/02/2017 Spot Bond			100.00000	14.47756	100.00000	14.44570			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			9.62500	104.45066	9.62500	104.42399			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.63580			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			9.13500	101.16510	9.13500	101.14042			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			8.95000	97.70653	8.95000	97.68329			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	100.54169			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.90000	130.06531	9.90000	102.33423			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.40756			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.41836			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			10.05000	106.42049	10.05000	100.85580		30,150,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBS34 SPOT								10,150,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBS34								10,150,000,000,000.00	3,000,000,000	1,500,000,000	
SBS4 On 16/11/2021 Spot Bond			9.55500	98.57599	9.55500	98.55100		0.00	0	29,900,000	
Total SBS4 SPOT								0.00	0	29,900,000	
Total For SBS4								0.00	0	29,900,000	
SBS9 On 07/07/2016 Spot Bond			7.82500	108.67035	7.82500	108.64768		0.00	0	2,330,000,000	

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 SBS9 SPOT									0.00	0	2,330,000,000
Total For SBS9									0.00	0	2,330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.28000	128.35444	2.28000	274.81205			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.37500	103.02743	1.37500	129.93078		701,250,000,000.00		510,000,000	170,000,000
Total SBSI12 SPOT								701,250,000,000.00		510,000,000	170,000,000
Total For SBSI12								701,250,000,000.00		510,000,000	170,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	104.30000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									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	101.72549			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	14.27031	100.00000	14.23536			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				163.52302	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			2.00000	114.26039	2.00000	128.13188			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.12309	6.50000	100.10549				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	101.85084				0.00	0	0
Total SHS01 SPOT										0.00	0	0
Total For SHS01										0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.22701				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.12542				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			9.22500	101.31856	9.22500	101.29360				0.00	0	275,500,000
Total SHS05 SPOT										0.00	0	275,500,000
Total For SHS05										0.00	0	275,500,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.44908				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.26176				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.36631				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.33712				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	15.22597	100.00000	15.18909				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.58179				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	59.97044	100.00000	59.78320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.47648			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	21.54489	100.00000	21.49213			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	31.57133	100.00000	31.47167			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	23.27627	100.00000	23.20360			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			9.53500	102.38532	9.53500	102.30632			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond			100.00000		0.00000	99.74974			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond			100.00000		0.00000	100.07298			0.00	0	0
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			8.18500	103.89557	8.18500	103.87293		28,483,800,000,000.00	3,480,000,000	1,740,000,000	
Total SLI2 SPOT								28,483,800,000,000.00	3,480,000,000	1,740,000,000	
Total For SLI2								28,483,800,000,000.00	3,480,000,000	1,740,000,000	
SLI3 On 15/08/2023 Spot Bond			9.12000	98.79020	9.12000	99.94152		0.00	0	0	
Total SLI3 SPOT								0.00	0	0	
Total For SLI3								0.00	0	0	
SNT01 On 15/09/2017 Spot Bond			8.54500	99.80870	8.54500	99.78563		39,648,800,000,000.00	4,640,000,000	2,320,000,000	
Total SNT01 SPOT								39,648,800,000,000.00	4,640,000,000	2,320,000,000	
Total For SNT01								39,648,800,000,000.00	4,640,000,000	2,320,000,000	
SPDA2 On 21/08/2016 Spot Bond			100.00000		0.00000	101.00339		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond			100.00000		0.00000	101.23331		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.51742				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	100.48814				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.50106				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	101.48576				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			8.29500	104.80732	8.29500	104.78406				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.74896				0.00	0	0
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.19675				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	99.86313				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			9.40500	94.18362	9.40500	94.15996				0.00	0	4,040,400,000
Total SSA06 SPOT										0.00	0	4,040,400,000
Total For SSA06										0.00	0	4,040,400,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.84828				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.30613				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	101.63731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN003 On 31/03/2021 Spot Bond			9.46300	87.27051	9.46300	87.24834				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.95500	89.52516	8.95500	89.50362				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			7.31500	102.89034	7.31500	102.87002				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.98000	94.56208	8.98000	94.53952				0.00	0	0
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	100.47251				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			8.37500	100.24072	8.37500	100.21800				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			2.49000	108.58381	2.49000	108.96181				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			8.47000	99.98930	8.47000	100.75216				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				100.00000	0.00000	101.19824				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			9.85000	107.71072	9.85000	107.68242				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	100.73686				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			9.90000	77.47751	9.90000	77.45684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69077				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	100.38436				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	99.85781				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	100.32280				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	99.79745				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.67336	0.00000	97.89305				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	99.31242				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	100.75991				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.20955				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	100.65741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.08744				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1161 On 09/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1161 SPOT										0.00	0	0
Total For SY1161										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	98.94187				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1163 On 10/10/2014 Spot Bond				100.00000	0.00000	99.98273				0.00	0	0
Total SY1163 SPOT										0.00	0	0
Total For SY1163										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	98.94394				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1166 On 14/10/2014 Spot Bond				100.00000	0.00000	100.27779				0.00	0	0
Total SY1166 SPOT										0.00	0	0
Total For SY1166										0.00	0	0
SY1167 On 16/10/2014 Spot Bond				100.00000	0.00000	99.87929				0.00	0	0
Total SY1167 SPOT										0.00	0	0
Total For SY1167										0.00	0	0
SY1169 On 22/10/2014 Spot Bond				100.00000	0.00000	99.77573				0.00	0	0
Total SY1169 SPOT										0.00	0	0
Total For SY1169										0.00	0	0
SY1170 On 20/10/2014 Spot Bond				100.00000	0.00000	99.81001				0.00	0	0
Total SY1170 SPOT										0.00	0	0
Total For SY1170										0.00	0	0
SY1171 On 20/10/2014 Spot Bond				100.00000	0.00000	99.81011				0.00	0	0
Total SY1171 SPOT										0.00	0	0
Total For SY1171										0.00	0	0
SY1172 On 21/10/2014 Spot Bond				100.00000	0.00000	99.79277				0.00	0	0
Total SY1172 SPOT										0.00	0	0
Total For SY1172										0.00	0	0
SY1173 On 27/10/2014 Spot Bond				100.00000	0.00000	99.68926				0.00	22,800,000,000	22,800,000,000

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 SY1173 SPOT									0.00	22,800,000,000	22,800,000,000
Total For SY1173									0.00	22,800,000,000	22,800,000,000
SY1174 On 29/10/2014 Spot Bond				100.00000	0.00000	99.65467			0.00	0	0
Total SY1174 SPOT									0.00	0	0
Total For SY1174									0.00	0	0
SY1175 On 28/10/2014 Spot Bond				100.00000	0.00000	99.66616			0.00	22,800,000,000	22,800,000,000
Total SY1175 SPOT									0.00	22,800,000,000	22,800,000,000
Total For SY1175									0.00	22,800,000,000	22,800,000,000
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	99.55110			0.00	0	0
Total SY1176 SPOT									0.00	0	0
Total For SY1176									0.00	0	0
SY1177 On 10/11/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0
Total SY1177 SPOT									0.00	0	0
Total For SY1177									0.00	0	0
SY1178 On 10/11/2014 Spot Bond			100.00000	92.17172	100.00000	100.00000			0.00	0	0
Total SY1178 SPOT									0.00	0	0
Total For SY1178									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.10000	105.32718	7.10000	105.30699		3,976,000,000,000.00		560,000,000	280,000,000
Total SZ18 SPOT								3,976,000,000,000.00		560,000,000	280,000,000
Total For SZ18								3,976,000,000,000.00		560,000,000	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.86000	101.21202	8.86000	101.18791			0.00	0	40,000,000
Total SZ25 SPOT									0.00	0	40,000,000
Total For SZ25									0.00	0	40,000,000
TF105L On 25/10/2014 Spot Bond			100.00000	97.43939	100.00000	97.18365			0.00	0	0
Total TF105U SPOT									0.00	0	0
Total For TF105U									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	41.39555	100.00000	41.29527			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	99.80254			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	101.23102			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond			100.00000		0.00000	100.74081			0.00	120,000,000	120,000,000

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 TFS117 SPOT										0.00	120,000,000	120,000,000
Total For TFS117										0.00	120,000,000	120,000,000
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.88043				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.33260				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.34869				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS124 On 23/10/2014 Spot Bond				100.00000	0.00000	99.75451				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	99.24641				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.04270				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.36290				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			8.18500	102.57403	8.18500	102.55166				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.65467				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	101.69995				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.76864	7.83000	101.74740				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	101.62977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.68637				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	101.74223				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	101.62977				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	101.68637				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	82.28456	7.16000	101.59931				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	101.79727				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.78822				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	102.00542				0.00	0	0
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	101.97602				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	102.86393				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.76236				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	101.62751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69995				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	101.96960	8.73000	101.89859				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	101.62071				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	101.68637				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.99000	93.91384	8.99000	99.29761				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	101.60713				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	101.68637				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	101.80180				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.77691				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	101.76785				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	102.00089				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	101.99185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.91268				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	102.70593				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	102.71496				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	102.66981				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	100.26928				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	100.27802				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			9.32000	100.54963	9.32000	99.74829				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.30074				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.32866				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.44151				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.00000	0.00000	101.69992				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	7.08731	101.06155	7.06997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.62071				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	101.71157				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	101.82443				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	101.91494				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	102.87296				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	101.97984				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	101.66588				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	101.68857				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	101.66588				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	101.68857				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.00000	0.00000	101.69992				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	101.65226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.68857				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	101.81340				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	101.81340				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	101.81340				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	101.99493				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	102.04030				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	101.98358				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	102.89065				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	102.94731				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	102.92465				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.54000	107.63644	7.54000	107.61468				0.00	0	1,560,000,000
Total TL15 SPOT										0.00	0	1,560,000,000
Total For TL15										0.00	0	1,560,000,000
TL20 On 22/02/2020 Spot Bond			10.07000	87.44034	10.07000	87.38597				0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	8,000,000,000
Total For TL20									0.00	0	8,000,000,000
TN17 On 14/11/2017 Spot Bond			8.03500	107.00306	8.03500	106.98015			370,815,250,000,000.00	46,150,000,000	26,986,900,000
Total TN17 SPOT									70,815,250,000,000.00	46,150,000,000	26,986,900,000
Total For TN17									70,815,250,000,000.00	46,150,000,000	26,986,900,000
TN20 On 17/09/2020 Spot Bond			9.38500	105.64189	9.38500	105.61513			277,608,300,000,000.00	29,580,000,000	18,772,400,000
Total TN20 SPOT									7,608,300,000,000.00	29,580,000,000	18,772,400,000
Total For TN20									7,608,300,000,000.00	29,580,000,000	18,772,400,000
TN20U On 14/04/2020 Spot Bond			100.00000	0.85719	100.00000	0.85452			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.48500	112.47556	9.48500	112.44724			127,668,100,000,000.00	13,460,000,000	7,030,000,000
Total TN23 SPOT									7,668,100,000,000.00	13,460,000,000	7,030,000,000
Total For TN23									7,668,100,000,000.00	13,460,000,000	7,030,000,000
TN25 On 19/08/2025 Spot Bond			9.65000	100.32400	9.65000	100.29831			318,450,000,000,000.00	33,000,000,000	16,500,000,000
Total TN25 SPOT									18,450,000,000,000.00	33,000,000,000	16,500,000,000
Total For TN25									18,450,000,000,000.00	33,000,000,000	16,500,000,000
TN27 On 14/11/2027 Spot Bond			9.85000	96.68049	9.85000	96.65523			237,385,000,000,000.00	24,100,000,000	7,081,000,000
Total TN27 SPOT									7,385,000,000,000.00	24,100,000,000	7,081,000,000
Total For TN27									7,385,000,000,000.00	24,100,000,000	7,081,000,000
TN30 On 09/10/2030 Spot Bond			8.00000	127.67574	8.00000	96.22504			596,000,000,000,000.00	74,500,000,000	40,000,000,000
Total TN30 SPOT									16,000,000,000,000.00	74,500,000,000	40,000,000,000
Total For TN30									16,000,000,000,000.00	74,500,000,000	40,000,000,000
TN40 On 01/10/2040 Spot Bond			100.00000	10.79102	100.00000	8.00000			000,000,000,000,000.00	50,000,000,000	30,000,000,000
Total TN40 SPOT									10,000,000,000,000.00	50,000,000,000	30,000,000,000
Total For TN40									10,000,000,000,000.00	50,000,000,000	30,000,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.05253			0.00	1,100,000,000	1,100,000,000
Total TNF16 SPOT									0.00	1,100,000,000	1,100,000,000
Total For TNF16									0.00	1,100,000,000	1,100,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.03594			0.00	3,000,000,000	1,500,000,000
Total TNF18 SPOT									0.00	3,000,000,000	1,500,000,000
Total For TNF18									0.00	3,000,000,000	1,500,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.12611			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.15458			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.15749				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	101.29788				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	101.58890				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.14534				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.17613				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00987				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.01111				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	99.98118				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	99.97994				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	100.26806	10.00000	100.24123				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	100.26138	9.75000	100.23521				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	10.26156	100.00000	10.23511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.48960				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	100.51838				0.00	250,000,000	1,600,000,000
Total TRAA2 SPOT										0.00	250,000,000	1,600,000,000
Total For TRAA2										0.00	250,000,000	1,600,000,000
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.53435				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.53753				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.62666				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.82240				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	14.94553	100.00000	14.87981				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	99.44010				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.22567				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP154 On 22/01/2015 Spot Bond				100.00000	0.00000	98.26555				0.00	0	0
Total TSP154 SPOT										0.00	0	0
Total For TSP154										0.00	0	0
TSP155 On 05/02/2015 Spot Bond				100.00000	0.00000	97.71917				0.00	0	0
Total TSP155 SPOT										0.00	0	0
Total For TSP155										0.00	0	0
TSP156 On 19/02/2015 Spot Bond				100.00000	0.00000	96.71778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	97.25951				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP162 On 19/03/2015 Spot Bond				100.00000	0.00000	97.04955				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	96.81053				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP165 On 16/10/2014 Spot Bond				100.00000	0.00000	99.88091				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	96.57434				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	95.85894				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	95.58628				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	98.42845				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	94.91702				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	94.75214				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	94.44445				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.11627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	93.83520				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	93.86201				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	98.58786				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	13.82427	100.00000	13.79078				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	93.66143	100.00000	93.20677				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05U On 13/10/2014 Spot Bond				100.00000	0.00000	101.36504				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC05U On 15/10/2014 Spot Bond				100.00000	0.00000	101.34798				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06U On 17/10/2014 Spot Bond				100.00000	0.00000	101.31807				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06U On 20/10/2014 Spot Bond				100.00000	0.00000	101.30304				0.00	0	0
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06U On 22/10/2014 Spot Bond				100.00000	0.00000	101.24960				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06U On 25/11/2014 Spot Bond				100.00000	0.00000	100.97026				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06U On 26/11/2014 Spot Bond				100.00000	0.00000	100.89774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	100.86173				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	50.37813	100.00000	50.00000				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	101.46785				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	100.96241				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	101.33706				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	100.86844				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.25500	107.96213	9.25500	107.93516				0.00	0	31,600,000
Total UG21 SPOT										0.00	0	31,600,000
Total For UG21										0.00	0	31,600,000
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
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.19877				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.23691				0.00	0	0
Total VKC05 SPOT										0.00	0	0
Total For VKC05										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.24006				0.00	0	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 VKE01 SPOT									0.00	0	90,000,000
Total For VKE01									0.00	0	90,000,000
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.28044			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	101.28219			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.21622			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.22167			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.32500	112.35104	7.32500	112.32909		146,500,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								16,500,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								16,500,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.22000	241.85675	1.22000	241.78492		0.00	0	0	
Total WS05 SPOT								0.00	0	0	
Total For WS05								0.00	0	0	
WSP1 On 28/05/2015 Spot Bond			6.96000	104.52911	6.96000	104.50968		0.00	0	0	
Total WSP1 SPOT								0.00	0	0	
Total For WSP1								0.00	0	0	
WSP2 On 28/05/2017 Spot Bond			7.69500	106.34276	7.69500	106.32094		63,099,000,000,000.00	8,200,000,000	4,100,000,000	
Total WSP2 SPOT								13,099,000,000,000.00	8,200,000,000	4,100,000,000	
Total For WSP2								13,099,000,000,000.00	8,200,000,000	4,100,000,000	
WSP3 On 28/05/2019 Spot Bond			8.07500	106.80127	8.07500	106.77829		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			8.34500	106.18036	8.34500	106.15677		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			8.39500	106.31346	8.39500	106.28970		41,975,000,000,000.00	5,000,000,000	2,555,000,000	
Total WSP5 SPOT								11,975,000,000,000.00	5,000,000,000	2,555,000,000	
Total For WSP5								11,975,000,000,000.00	5,000,000,000	2,555,000,000	
Z014 On 30/06/2015 Spot Bond			6.59000	95.42150	6.59000	95.40469		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.52000	93.63766	6.52000	93.62125				0.00	0	0
Total Z020 SPOT										0.00	0	0
Total For Z020										0.00	0	0
Z025 On 30/11/2014 Spot Bond			6.08500	99.15694	6.08500	99.14055				0.00	0	0
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.59000	95.40469	6.59000	95.38788				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.46500	69.45937	7.46500	69.44531				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	49.05944	100.00000	48.96637				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	25.96778	100.00000	25.91851				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.43e+017	343,459,752,000	122,599,030,100
Total for SPOT :										1.43e+017	343,459,752,000	122,599,030,100
Total Futures										1.43e+017	343,459,753,462	122,599,411,323
Total Options										0.00	0	68,559
Grand Total:										1.43e+017	343,459,753,462	122,599,479,882