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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2014

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			123.47996	123.47996	123.05547	123.05547			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.40292	125.40292	124.97291	124.97291			0.00	0	0
EL28 On 07/05/2015 Bond Future			126.03041	126.03041	125.59451	125.59451			0.00	0	0
Total EL28 Future									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			1,065.47000	1.06547	1,489,960		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 06/11/2014 Bond Future	122.00	Call			1,055.47000	1.05547	1,479,960		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			1,045.47000	1.04547	1,469,960		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			1,027.09000	1.02709	597,080		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			1,037.09000	1.03709	607,080		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			1,017.09000	1.01709	587,080		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	07/05/2015	Bond Future	125.00	Call			594.51000	0.59451	1,030,410		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Call			584.51000	0.58451	1,020,410		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Call			604.51000	0.60451	1,040,410		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	06/11/2014	Bond Future			9.44901	84.15735	9.39993	84.53059			523,458,717.00	6,220	0
ES33	On	05/02/2015	Bond Future			9.53910	85.45744	9.48834	85.83727			531,545,276.80	6,220	6,220
ES33	On	07/05/2015	Bond Future			9.61161	83.12008	9.55915	83.50738			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.67074	84.66234	9.61675	85.05628			0.00	0	0
Total ES33 Future												1,055,003,993.80	12,440	6,220
ES33	On	06/11/2014	Bond Future	10.29	Call			6,390.20000	6.39020	6,016,960		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			6,457.65000	6.45765	6,084,410		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			6,525.00000	6.52500	6,151,760		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,780.15000	3.78015	3,400,320		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			3,640.14000	3.64014	3,260,310		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			3,710.19000	3.71019	3,330,360		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	9.76	Call			1,467.99000	1.46799	1,080,690		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,323.60000	1.32360	936,300		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,395.84000	1.39584	1,008,540		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			196.25000	0.19625	590,190		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			122.80000	0.12280	516,740		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			49.45000	0.04945	443,390		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												1,055,003,993.80	12,440	6,220
I2025	On	06/11/2014	Bond Future			118.02019	118.02019	118.02008	118.02008			1,888,323.04	16	16
I2025	On	05/02/2015	Bond Future			118.70122	118.70122	118.70207	118.70207			1,899,219.52	16	16

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	07/05/2015	Bond Future			120.73256	120.73256	120.73500	120.73500			0.00	0	0
Total I2025 Future												3,787,542.56	32	32
I2025	On	06/11/2014	Bond Future	116.99	Call			1,030.08000	1.03008	1,030,190		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			1,020.08000	1.02008	1,020,190		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	06/11/2014	Bond Future	117.01	Call			1,010.08000	1.01008	1,010,190		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	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			287.93000	0.28793	288,780		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			297.93000	0.29793	298,780		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			307.93000	0.30793	308,780		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			265.00000	0.26500	267,440		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			275.00000	0.27500	277,440		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			255.00000	0.25500	257,440		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												3,787,542.56	32	32
I2038	On	06/11/2014	Bond Future			125.29805	125.29805	125.29782	125.29782			11,527,420.60	92	1,509
I2038	On	05/02/2015	Bond Future			125.94795	125.94795	125.94863	125.94863			11,587,211.40	92	1,074
I2038	On	07/05/2015	Bond Future			128.10327	128.10327	128.10579	128.10579			0.00	0	0
Total I2038 Future												23,114,632.00	184	2,583
I2038	On	06/11/2014	Bond Future	119.99	Call			5,307.82000	5.30782	5,308,050		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			5,297.82000	5.29782	5,298,050		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			5,287.82000	5.28782	5,288,050		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	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			2,938.63000	2.93863	2,937,950		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			2,958.63000	2.95863	2,957,950		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			2,948.63000	2.94863	2,947,950		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			1,115.79000	1.11579	1,113,270		0.00	0	0

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I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			1,105.79000	1.10579	1,103,270		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			1,095.79000	1.09579	1,093,270		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												23,114,632.00	184	2,583
I2046	On	06/11/2014	Bond Future			125.31172	125.31172	125.03010	125.03010			675,304,859.08	5,389	41
I2046	On	05/02/2015	Bond Future			127.26316	127.26316	126.97857	126.97857			685,821,169.24	5,389	5,389
I2046	On	07/05/2015	Bond Future			128.06354	128.06354	127.77566	127.77566			0.00	0	0
Total I2046 Future												1,361,126,028.32	10,778	5,430
I2046	On	06/11/2014	Bond Future	104.43	Call			20,600.10000	20.60010	20,881,720		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			20,590.10000	20.59010	20,871,720		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			20,580.10000	20.58010	20,861,720		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			2,988.57000	2.98857	3,273,160		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			2,978.57000	2.97857	3,263,160		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			2,968.57000	2.96857	3,253,160		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			765.66000	0.76566	1,053,540		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			785.66000	0.78566	1,073,540		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			775.66000	0.77566	1,063,540		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,361,126,028.32	10,778	5,430
I2050	On	06/11/2014	Bond Future			135.50211	135.50211	133.84418	133.84418			318,700,962.72	2,352	90
I2050	On	05/02/2015	Bond Future			136.16389	136.16389	134.48162	134.48162			320,257,469.28	2,352	2,640
I2050	On	07/05/2015	Bond Future			138.49385	138.49385	136.78465	136.78465			0.00	0	0
Total I2050 Future												638,958,432.00	4,704	2,730
I2050	On	06/11/2014	Bond Future	125.99	Call			7,854.18000	7.85418	9,512,110		0.00	0	0
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			7,844.18000	7.84418	9,502,110		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			7,834.18000	7.83418	9,492,110		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Call			4,491.62000	4.49162	6,173,890		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			4,481.62000	4.48162	6,163,890		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			4,471.62000	4.47162	6,153,890		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			1,794.65000	1.79465	3,503,850		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			1,784.65000	1.78465	3,493,850		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			1,774.65000	1.77465	3,483,850		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												638,958,432.00	4,704	2,730
R186	On	06/11/2014	Bond Future			7.96277	123.57042	7.92338	123.91330		6.78	3,347,275,536.96	27,088	23,566
R186	On	05/02/2015	Bond Future			8.02234	120.18403	7.98140	120.53326		7.53	4,467,000,027.04	37,168	32,230
R186	On	07/05/2015	Bond Future			8.06339	122.22709	8.02077	122.58389		7.75	0.00	0	0
R186	On	06/08/2015	Bond Future			8.08605	119.19051	8.04198	119.55308		8.18	0.00	0	0
Total R186 Future												7,814,275,564.00	64,256	55,796
R186	On	06/11/2014	Bond Future	8.16	Call			2,040.46000	2.04046	1,697,280	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			4,887.02000	4.88702	4,544,140	7.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			79.65000	0.07965	118,500	6.78	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,870.84000	1.87084	1,527,610	6.87	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			1.84000	0.00184	1,490	6.87	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,955.62000	1.95562	1,612,410	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			1.31000	0.00131	0,980	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			10,224.56000	10.22456	9,881,680	7.42	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			0.93000	0.00093	0,630	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,223.73000	3.22373	2,880,850	6.97	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			0.00000	0.00000	0,000	6.97	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,474.30000	4.47430	4,131,420	7.07	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			0.00000	0.00000	0,000	7.07	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.42	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	7.10	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			5,133.67000	5.13367	4,790,790	7.12	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			0.00000	0.00000	0,000	7.12	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,706.34000	5.70634	5,363,460	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			1.09000	0.00109	0,010	6.68	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			1,971.40000	1.97140	2,313,200	6.68	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	7.80	Call			26.06000	0.02606	2,210	6.72	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			1,108.86000	1.10886	1,427,890	6.72	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			745.37000	0.74537	441,340	6.78	0.00	0	1,500
R186	On	05/02/2015	Bond Future	9.00	Call			8,362.24000	8.36224	8,025,040	8.02	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			76.59000	0.07659	88,620	8.02	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,448.88000	6.44888	6,128,130	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			200.37000	0.20037	228,850	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,521.25000	6.52125	6,199,630	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			193.43000	0.19343	221,040	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,593.75000	6.59375	6,271,290	7.90	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			186.69000	0.18669	213,460	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,841.64000	1.84164	1,971,780	7.88	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,723.82000	3.72382	3,500,410	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,904.10000	1.90410	2,037,490	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,774.48000	3.77448	3,549,440	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,872.67000	1.87267	2,004,430	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,825.46000	3.82546	3,598,800	7.88	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,267.31000	3.26731	3,082,310	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,531.37000	3.53137	3,708,940	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,185.83000	3.18583	3,003,660	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,615.44000	3.61544	3,795,840	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,226.22000	3.22622	3,042,630	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,573.02000	3.57302	3,752,000	8.18	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186											7,814,275,564.00	64,256	83,806	
R197	On	06/11/2014	Bond Future			289.81392	289.81392	289.81392	289.81392			260,252,900.16	898	10
R197	On	05/02/2015	Bond Future			288.31064	288.31064	288.31315	288.31315			258,902,954.72	898	898
R197	On	07/05/2015	Bond Future			293.24412	293.24412	293.25048	293.25048			0.00	0	0
Total R197 Future												519,155,854.88	1,796	908
R197	On	06/11/2014	Bond Future	284.99	Call			4,823.92000	4.82392	4,823,920		0.00	0	0
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			4,813.92000	4.81392	4,813,920		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			4,803.92000	4.80392	4,803,920		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	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			676.85000	0.67685	679,360		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			686.85000	0.68685	689,360		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/02/2015	Bond Future	289.01	Put			696.85000	0.69685	699,360		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			739.52000	0.73952	745,880		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			749.52000	0.74952	755,880		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			759.52000	0.75952	765,880		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												519,155,854.88	1,796	908
R202	On	06/11/2014	Bond Future			235.48403	235.48403	235.48368	235.48368			5,736,626,454.83	24,361	24,226
R202	On	05/02/2015	Bond Future			235.95570	235.95570	235.95706	235.95706			5,842,499,087.70	24,761	26,392
R202	On	07/05/2015	Bond Future			239.99291	239.99291	239.99768	239.99768			0.00	0	0
Total R202 Future												11,579,125,542.53	49,122	50,618
R202	On	06/11/2014	Bond Future	226.99	Call			8,493.68000	8.49368	8,494,030		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			8,483.68000	8.48368	8,484,030		0.00	0	0
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			8,473.68000	8.47368	8,474,030		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			2,957.06000	2.95706	2,955,700		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			2,947.06000	2.94706	2,945,700		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			2,967.06000	2.96706	2,965,700		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			1,497.68000	1.49768	1,492,910		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			1,487.68000	1.48768	1,482,910		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			1,507.68000	1.50768	1,502,910		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												11,579,125,542.53	49,122	50,618
R2023	On	06/11/2014	Bond Future			7.68292	101.93012	7.68866	101.89527		5.61	821,760,627.44	8,062	7,320
R2023	On	05/02/2015	Bond Future			7.74632	103.50475	7.75216	103.47025		5.85	1,668,910,589.00	16,124	9,496
R2023	On	07/05/2015	Bond Future			7.78164	101.33722	7.78750	101.30346		6.25	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.79467	103.21657	7.80091	103.18151		6.33	0.00	0	0
Total R2023 Future												2,490,671,216.44	24,186	16,816
R2023	On	06/11/2014	Bond Future	8.59	Call			5,287.26000	5.28726	5,322,110	6.06	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.00000	0.00000	0,000	6.06	0.00	0	0

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	06/11/2014	Bond Future	8.60	Call			5,343.91000	5.34391	5,378,760	6.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			5,400.52000	5.40052	5,435,370	6.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			49.85000	0.04985	47,170	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,728.64000	5.72864	5,760,550	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			47.85000	0.04785	45,260	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,781.38000	5.78138	5,813,380	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			45.76000	0.04576	43,260	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,675.77000	5.67577	5,707,590	6.25	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			959.38000	0.95938	944,410	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,999.57000	2.99957	3,018,020	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			994.86000	0.99486	979,550	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,037.82000	3.03782	3,056,440	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			976.99000	0.97699	961,850	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,076.30000	3.07630	3,095,090	6.41	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,756.54000	3.75654	3,776,490	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,273.37000	1.27337	1,258,260	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,793.60000	3.79360	3,813,680	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,256.03000	1.25603	1,241,050	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,165.46000	7.16546	7,194,410	6.71	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			345.54000	0.34554	339,430	6.71	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,719.62000	3.71962	3,739,450	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,290.90000	1.29090	1,275,670	6.52	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												2,490,671,216.44	24,186	17,727
R203	On	06/11/2014	Bond Future			6.76306	105.07175	6.74875	105.10910		1.95	662,162,168.50	6,302	7,889
R203	On	05/02/2015	Bond Future			6.82511	106.69495	6.80885	106.73381		1.89	679,860,221.40	6,372	15,535
R203	On	07/05/2015	Bond Future			6.81726	104.33943	6.79848	104.38029		1.92	0.00	0	0
R203	On	06/08/2015	Bond Future			6.72932	106.27492	6.70844	106.31584		1.80	0.00	0	0
Total R203 Future												1,342,022,389.90	12,674	23,424
R203	On	06/11/2014	Bond Future	6.84	Call			247.00000	0.24700	207,340	1.97	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			9.16000	0.00916	6,850	1.97	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			270.68000	0.27068	231,250	1.97	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			6.82000	0.00682	4,740	1.97	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			294.89000	0.29489	255,740	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			5.01000	0.00501	3,210	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			601.46000	0.60146	564,080	2.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			0.04000	0.00004	0,010	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,602.40000	3.60240	3,563,550	2.05	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
R203	On	05/02/2015	Bond Future	8.35	Put			0.14000	0.00014	0,150	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,625.24000	3.62524	3,586,390	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.13000	0.00013	0,140	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,091.32000	2.09132	2,053,200	2.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			12.09000	0.01209	12,830	2.04	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,579.55000	3.57955	3,540,700	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.15000	0.00015	0,160	2.05	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,202.56000	1.20256	1,170,880	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			225.98000	0.22598	235,160	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,219.05000	1.21905	1,187,200	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			220.98000	0.22098	229,990	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,186.15000	1.18615	1,154,650	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			231.07000	0.23107	240,430	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			632.85000	0.63285	651,580	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			705.13000	0.70513	682,740	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			623.70000	0.62370	642,230	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			716.02000	0.71602	693,440	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			615.01000	0.61501	633,350	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			694.69000	0.69469	672,500	1.80	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203											1,342,022,389.90	12,674	23,538	
R2030	On	06/11/2014	Bond Future			8.39780	98.83627	8.34842	99.24739			228,608,292.51	2,313	1,868
R2030	On	05/02/2015	Bond Future			8.45945	96.35637	8.40841	96.77475			222,872,283.81	2,313	2,790
R2030	On	07/05/2015	Bond Future			8.50755	97.99552	8.45477	98.42228			0.00	0	0
Total R2030 Future												451,480,576.32	4,626	4,658
R2030	On	06/11/2014	Bond Future	8.99	Call			5,154.14000	5.15414	4,743,020		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			5,231.35000	5.23135	4,820,230		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			5,308.47000	5.30847	4,897,350		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	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			6,656.56000	6.65656	6,238,180		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			6,507.85000	6.50785	6,089,470		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			6,582.25000	6.58225	6,163,870		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			2,353.20000	2.35320	1,926,440		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	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	07/05/2015	Bond Future	8.76	Call			2,431.47000	2.43147	2,004,710		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			2,274.83000	2.27483	1,848,070		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												451,480,576.32	4,626	4,658
R2032	On	06/11/2014	Bond Future			8.54792	98.26472	8.50357	98.65586			0.00	0	0
R2032	On	05/02/2015	Bond Future			8.61226	99.78276	8.56646	100.18082			99,782.76	1	3
R2032	On	07/05/2015	Bond Future			8.66076	97.32171	8.61345	97.72774			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.69500	99.12767	8.64637	99.54053			0.00	0	0
Total R2032 Future												99,782.76	1	3
R2032	On	06/11/2014	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.50	Put			31.59000	0.03159	422,730		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.51	Call			56.85000	0.05685	0,000		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.51	Put			0.00000	0.00000	334,290		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.49	Put			120.15000	0.12015	511,290		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			581.91000	0.58191	979,970		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			494.02000	0.49402	892,080		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			669.91000	0.66991	1,067,970		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			983.93000	0.98393	1,389,960		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			896.62000	0.89662	1,302,650		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			1,071.36000	1.07136	1,477,390		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,258.40000	1.25840	1,671,260		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			1,171.67000	1.17167	1,584,530		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			1,345.24000	1.34524	1,758,100		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												99,782.76	1	3
R2037	On	06/11/2014	Bond Future			8.67275	100.66693	8.61836	101.19425			168,919,108.54	1,678	7,500
R2037	On	05/02/2015	Bond Future			8.73353	97.96489	8.67747	98.50128			150,670,000.82	1,538	6,636
R2037	On	07/05/2015	Bond Future			8.78231	99.63144	8.72453	100.17828			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.81927	97.21915	8.75993	97.77540			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future												319,589,109.36	3,216	14,636
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			9,703.33000	9.70333	9,176,010		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	06/11/2014	Bond Future	9.71	Call			9,785.82000	9.78582	9,258,500		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			9,620.72000	9.62072	9,093,400		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			7,343.37000	7.34337	6,806,980		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			7,428.24000	7.42824	6,891,850		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			7,512.98000	7.51298	6,976,590		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	07/05/2015	Bond Future	8.99	Call			2,473.27000	2.47327	1,926,430		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			2,564.50000	2.56450	2,017,660		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			2,655.60000	2.65560	2,108,760		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	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	555,600		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			187.95000	0.18795	744,200		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			93.58000	0.09358	649,830		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			0.65000	0.00065	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												319,589,109.36	3,216	14,636
R204	On	06/11/2014	Bond Future			7.06295	106.40614	7.05868	106.42145		2.88	63,205,247.16	594	7,815
R204	On	05/02/2015	Bond Future			7.12486	104.01531	7.11998	104.03183		2.95	79,259,666.22	762	5,385
R204	On	07/05/2015	Bond Future			7.14632	105.78343	7.14063	105.80156		2.98	0.00	0	0
R204	On	06/08/2015	Bond Future			7.12198	103.70424	7.11603	103.72202		3.07	0.00	0	0
Total R204 Future												142,464,913.38	1,356	13,200
R204	On	06/11/2014	Bond Future	6.99	Call			28.58000	0.02858	13,980	2.88	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			275.23000	0.27523	275,940	2.88	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			36.01000	0.03601	19,090	2.88	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			246.71000	0.24671	245,100	2.88	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			44.87000	0.04487	25,620	2.88	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			219.62000	0.21962	215,680	2.88	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			3,274.74000	3.27474	3,259,430	3.17	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			0.00000	0.00000	0,000	3.17	0.00	0	1,270

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/02/2015	Bond Future	8.26	Call			3,778.22000	3.77822	3,761,630	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			6.39000	0.00639	6,320	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,714.32000	3.71432	3,697,720	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			7.18000	0.00718	7,100	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,746.27000	3.74627	3,729,670	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			6.78000	0.00678	6,700	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,607.84000	1.60784	1,593,010	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			439.06000	0.43906	442,360	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,563.54000	1.56354	1,548,860	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			457.62000	0.45762	461,070	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,585.62000	1.58562	1,570,870	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			448.26000	0.44826	451,640	3.03	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,345.27000	2.34527	2,330,270	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			442.11000	0.44211	444,890	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,911.98000	3.91198	3,894,980	3.28	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			131.73000	0.13173	132,510	3.28	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,301.02000	2.30102	2,286,120	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			456.31000	0.45631	459,190	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,323.10000	2.32310	2,308,150	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			449.16000	0.44916	451,990	3.23	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												142,464,913.38	1,356	15,169
R2044	On	06/11/2014	Bond Future			8.75766	102.34561	8.70825	102.86577			0.00	0	2,870
R2044	On	05/02/2015	Bond Future			8.81652	99.54428	8.76563	100.07339			0.00	0	132
R2044	On	07/05/2015	Bond Future			8.86405	101.23779	8.81165	101.77716			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.90054	98.72998	8.84678	99.27869			0.00	0	0
Total R2044 Future												0.00	0	3,002
R2044	On	06/11/2014	Bond Future	8.99	Call			2,905.66000	2.90566	2,385,500		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			3,006.15000	3.00615	2,485,990		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			3,106.45000	3.10645	2,586,290		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	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			2,297.38000	2.29738	1,768,270		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			2,397.67000	2.39767	1,868,560		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			2,497.78000	2.49778	1,968,670		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			1,915.78000	1.91578	1,376,410		0.00	0	0

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 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			2,015.74000	2.01574	1,476,370		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			1,815.66000	1.81566	1,276,290		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			1,105.36000	1.10536	1,654,070		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			1,000.96000	1.00096	1,549,670		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			896.74000	0.89674	1,445,450		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	3,002
R2048 On 06/11/2014 Bond Future			8.74771	101.74260	8.69831	102.27743			914,360,746.20	8,987	17,314
R2048 On 05/02/2015 Bond Future			8.80769	103.31436	8.75680	103.85839			1,516,034,918.64	14,674	22,253
R2048 On 07/05/2015 Bond Future			8.85115	100.63701	8.79880	101.19152			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.88317	102.50379	8.82952	103.06790			0.00	0	0
Total R2048 Future									2,430,395,664.84	23,661	39,567
R2048 On 06/11/2014 Bond Future	9.72	Call			10,118.25000	10.11825	9,583,420		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			10,208.22000	10.20822	9,673,390		0.00	0	0
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			10,298.03000	10.29803	9,763,200		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 05/02/2015 Bond Future	9.49	Call			7,361.24000	7.36124	6,817,210		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			7,454.94000	7.45494	6,910,910		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			7,548.46000	7.54846	7,004,430		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 07/05/2015 Bond Future	9.25	Call			4,606.42000	4.60642	4,051,910		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			4,704.23000	4.70423	4,149,720		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			4,508.43000	4.50843	3,953,920		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			953.97000	0.95397	1,518,080		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			846.61000	0.84661	1,410,720		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2015	Bond Future	8.76	Put			739.45000	0.73945	1,303,560		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												2,430,395,664.84	23,661	39,567
R207	On	06/11/2014	Bond Future			7.30792	102.08358	7.30363	102.10178		3.77	347,594,589.90	3,405	30,589
R207	On	05/02/2015	Bond Future			7.37113	100.01963	7.36636	100.03900		3.88	622,222,118.23	6,221	27,622
R207	On	07/05/2015	Bond Future			7.40612	101.72039	7.40071	101.74139		3.94	0.00	0	0
R207	On	06/08/2015	Bond Future			7.40659	99.96151	7.40100	99.98221		4.10	0.00	0	0
Total R207 Future												969,816,708.13	9,626	58,211
R207	On	06/11/2014	Bond Future	7.34	Call			230.66000	0.23066	195,140	3.80	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			76.48000	0.07648	59,160	3.80	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			260.01000	0.26001	225,190	3.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			63.49000	0.06349	46,870	3.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			291.07000	0.29107	257,250	3.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			52.23000	0.05223	36,610	3.81	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			4,449.60000	4.44960	4,430,090	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			11.84000	0.01184	11,700	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,487.38000	4.48738	4,467,880	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			11.22000	0.01122	11,090	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,525.18000	4.52518	4,505,670	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			10.64000	0.01064	10,500	4.17	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,469.52000	3.46952	3,449,550	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			201.17000	0.20117	202,200	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,893.41000	1.89341	1,876,430	4.00	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			625.21000	0.62521	629,230	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,404.65000	3.40465	3,384,750	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			210.87000	0.21087	211,970	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,437.12000	3.43712	3,417,190	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			206.05000	0.20605	207,120	4.15	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,165.03000	2.16503	2,149,230	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			882.71000	0.88271	887,610	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,189.11000	2.18911	2,173,250	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			870.35000	0.87035	875,190	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,528.76000	1.52876	1,515,220	4.09	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,310.56000	1.31056	1,317,720	4.09	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,141.38000	2.14138	2,125,650	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			895.53000	0.89553	900,500	4.16	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												969,816,708.13	9,626	58,347
R208	On	06/11/2014	Bond Future			7.46791	97.17431	7.47867	97.12164		4.66	430,579,367.61	4,431	9,605

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future			7.53045	98.67549	7.54157	98.62291		4.75	798,087,363.12	8,088	45,958
R208	On	07/05/2015	Bond Future			7.56461	96.95124	7.57604	96.89900		5.04	0.00	0	0
R208	On	06/08/2015	Bond Future			7.57097	98.74964	7.58316	98.69581		5.07	0.00	0	0
Total R208 Future												1,228,666,730.73	12,519	55,563
R208	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.11	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Put			275.16000	0.27516	212,730	4.64	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			102.63000	0.10263	94,080	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			243.04000	0.24304	181,820	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			121.73000	0.12173	114,970	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			213.13000	0.21313	153,700	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,843.00000	4.84300	4,895,670	5.11	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			85.72000	0.08572	75,960	4.64	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,485.11000	4.48511	4,534,820	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			36.73000	0.03673	33,860	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,399.19000	4.39919	4,448,680	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			40.10000	0.04010	37,010	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,442.22000	4.44222	4,491,810	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			38.47000	0.03847	35,480	5.09	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,606.58000	2.60658	2,640,820	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			648.51000	0.64851	630,510	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,542.65000	2.54265	2,576,400	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			673.75000	0.67375	655,260	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,574.41000	2.57441	2,608,410	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			660.91000	0.66091	642,670	5.20	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			253.65000	0.25365	246,170	5.40	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,027.97000	1.02797	1,007,000	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,832.89000	2.83289	2,865,950	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,014.04000	1.01404	993,270	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,861.92000	2.86192	2,895,180	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			999.96000	0.99996	979,390	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,653.62000	5.65362	5,699,970	5.40	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,803.67000	2.80367	2,836,530	5.24	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												1,228,666,730.73	12,519	57,281
R209	On	06/11/2014	Bond Future			8.58759	77.99711	8.53816	78.39395		10.67	1,739,491,547.22	22,302	7,440
R209	On	05/02/2015	Bond Future			8.64451	79.20206	8.59365	79.60572		11.44	1,596,159,115.18	20,153	21,800
R209	On	07/05/2015	Bond Future			8.68738	77.39894	8.63505	77.81043		12.37	0.00	0	0
R209	On	06/08/2015	Bond Future			8.71769	78.83507	8.66407	79.25362		12.64	0.00	0	0
Total R209 Future												3,335,650,662.40	42,455	29,240
R209	On	06/11/2014	Bond Future	8.50	Call			173.52000	0.17352	39,230	10.67	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.50	Put			482.02000	0.48202	744,570	10.67	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,682.99000	1.68299	1,286,880	10.91	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			3.87000	0.00387	4,600	10.91	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000	11.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			7,195.17000	7.19517	6,798,330	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.61	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,514.99000	3.51499	3,118,150	11.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000	11.14	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,532.75000	10.53275	10,135,910	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			0.00000	0.00000	0,000	11.61	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			3,963.27000	3.96327	3,566,430	11.19	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			0.00000	0.00000	0,000	11.09	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,664.88000	3.66488	3,268,040	11.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			0.00000	0.00000	0,000	11.38	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			10,852.71000	10.85271	10,455,870	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.61	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,746.53000	7.74653	7,349,690	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000	11.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,589.99000	3.58999	3,193,150	11.14	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.95	Call			3,213.79000	3.21379	2,816,950	11.09	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.00000	0.00000	0,000	11.61	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			10,210.35000	10.21035	9,813,510	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,000	11.61	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			0.00000	0.00000	0,000	11.19	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,427.58000	5.42758	5,030,740	11.38	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			699.02000	0.69902	793,570	11.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,254.97000	5.25497	4,905,740	11.95	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			355.90000	0.35590	410,330	11.95	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,316.59000	5.31659	4,966,030	11.96	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			345.52000	0.34552	398,620	11.96	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,378.37000	5.37837	5,026,490	11.97	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			335.41000	0.33541	387,190	11.97	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,836.21000	3.83621	3,527,100	11.79	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,383.20000	4.38320	4,103,340	12.72	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,581.84000	1.58184	1,713,470	12.72	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,432.50000	4.43250	4,151,050	12.73	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,556.58000	1.55658	1,686,620	12.73	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,334.13000	4.33413	4,055,870	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,607.44000	1.60744	1,740,670	12.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,896.19000	4.89619	4,627,140	12.81	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,329.99000	2.32999	2,479,490	12.81	0.00	0	0

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	9.01	Call			4,942.36000	4.94236	4,671,960	12.82	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,301.78000	2.30178	2,449,930	12.82	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,520.42000	9.52042	9,158,950	13.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			692.15000	0.69215	749,230	13.31	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,850.20000	4.85020	4,582,500	12.80	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,358.49000	2.35849	2,509,340	12.80	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												3,335,650,662.40	42,455	59,941
R210	On	06/11/2014	Bond Future			174.09405	174.09405	173.49992	173.49992			95,055,351.30	546	40
R210	On	05/02/2015	Bond Future			176.80525	176.80525	176.20332	176.20332			96,535,666.50	546	628
R210	On	07/05/2015	Bond Future			177.74278	177.74278	177.13282	177.13282			0.00	0	0
Total R210 Future												191,591,017.80	1,092	668
R210	On	06/11/2014	Bond Future	169.01	Call			4,489.92000	4.48992	5,084,050		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			4,509.92000	4.50992	5,104,050		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			4,499.92000	4.49992	5,094,050		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	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,193.32000	1.19332	1,795,250		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			1,213.32000	1.21332	1,815,250		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			1,203.32000	1.20332	1,805,250		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			142.82000	0.14282	752,780		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			132.82000	0.13282	742,780		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			122.82000	0.12282	732,780		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												191,591,017.80	1,092	668
R211	On	06/11/2014	Bond Future			132.68023	132.68023	132.68337	132.68337			148,601,857.60	1,120	0
R211	On	05/02/2015	Bond Future			133.14047	133.14047	133.14483	133.14483			149,117,326.40	1,120	1,120
R211	On	07/05/2015	Bond Future			135.41908	135.41908	135.42525	135.42525			0.00	0	0
Total R211 Future												297,719,184.00	2,240	1,120
R211	On	06/11/2014	Bond Future	129.99	Call			2,693.37000	2.69337	2,690,230		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			2,683.37000	2.68337	2,680,230		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	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
R211	On	06/11/2014	Bond Future	130.01	Call			2,673.37000	2.67337	2,670,230		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			144.83000	0.14483	140,470		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			134.83000	0.13483	130,470		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			154.83000	0.15483	150,470		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	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			425.25000	0.42525	419,080		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			415.25000	0.41525	409,080		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			435.25000	0.43525	429,080		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												297,719,184.00	2,240	1,120
R212	On	06/11/2014	Bond Future			137.95431	137.95431	137.95476	137.95476			2,217,753,487.56	16,076	821
R212	On	05/02/2015	Bond Future			138.33992	138.33992	138.34160	138.34160			3,252,094,839.36	23,508	14,864
R212	On	07/05/2015	Bond Future			140.70759	140.70759	140.71104	140.71104			0.00	0	0
Total R212 Future												5,469,848,326.92	39,584	15,685
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			2,944.76000	2.94476	2,944,310		0.00	0	0
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			2,964.76000	2.96476	2,964,310		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			2,954.76000	2.95476	2,954,310		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			351.60000	0.35160	349,920		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			341.60000	0.34160	339,920		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			331.60000	0.33160	329,920		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			278.96000	0.27896	282,410		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			288.96000	0.28896	292,410		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			298.96000	0.29896	302,410		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												5,469,848,326.92	39,584	15,685

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/11/2014	Bond Future			8.43282	88.80438	8.38345	89.19943		9.19	773,841,367.32	8,714	25,848
R213	On	05/02/2015	Bond Future			8.49507	90.17624	8.44410	90.57826		9.82	906,361,388.24	10,051	9,107
R213	On	07/05/2015	Bond Future			8.53825	88.16216	8.48566	88.57217		10.59	0.00	0	0
R213	On	06/08/2015	Bond Future			8.56772	89.79731	8.51369	90.21423		10.79	0.00	0	0
Total R213 Future												1,680,202,755.56	18,765	34,955
R213	On	06/11/2014	Bond Future	8.84	Call			3,558.44000	3.55844	3,163,390	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			0.00000	0.00000	0,000	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,634.05000	3.63405	3,239,000	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			0.00000	0.00000	0,000	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,709.57000	3.70957	3,314,520	9.69	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			0.00000	0.00000	0,000	9.69	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,189.77000	6.18977	5,822,400	10.26	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			201.83000	0.20183	236,480	10.26	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,254.68000	6.25468	5,886,330	10.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			195.30000	0.19530	228,970	10.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,319.68000	6.31968	5,950,380	10.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			188.95000	0.18895	221,670	10.28	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,762.03000	3.76203	3,501,610	10.73	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,804.21000	1.80421	1,953,800	10.73	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,809.07000	3.80907	3,546,900	10.74	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,775.55000	1.77555	1,923,390	10.74	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,856.37000	3.85637	3,592,470	10.75	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,747.25000	1.74725	1,893,360	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,286.78000	3.28678	3,072,130	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,470.47000	3.47047	3,672,740	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,324.86000	3.32486	3,108,670	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,430.94000	3.43094	3,631,670	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,363.79000	3.36379	3,146,080	10.80	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			3,392.36000	3.39236	3,591,570	10.80	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,680,202,755.56	18,765	34,955
R214	On	06/11/2014	Bond Future			8.69265	78.74287	8.63823	79.20028		11.21	199,770,661.19	2,537	3,796
R214	On	05/02/2015	Bond Future			8.75114	79.95935	8.69514	80.42455		12.01	281,776,749.40	3,524	4,373
R214	On	07/05/2015	Bond Future			8.79319	78.02504	8.73563	78.49916		13.01	0.00	0	0
R214	On	06/08/2015	Bond Future			8.82377	79.47225	8.76482	79.95454		13.31	0.00	0	0
Total R214 Future												481,547,410.59	6,061	8,169
R214	On	06/11/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			7,901.97000	7.90197	7,444,560	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			8,880.26000	8.88026	8,422,850	12.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/11/2014	Bond Future	9.80	Put			0.00000	0.00000	0,000	12.20	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			4,517.49000	4.51749	4,060,080	11.90	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			0.00000	0.00000	0,000	11.90	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,760.30000	7.76030	7,302,890	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,831.19000	7.83119	7,373,780	12.20	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,439.50000	6.43950	6,018,510	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			243.06000	0.24306	287,270	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,504.80000	6.50480	6,082,650	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			235.69000	0.23569	278,740	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,570.17000	6.57017	6,146,900	12.55	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			228.51000	0.22851	270,440	12.55	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,541.41000	1.54141	1,685,450	13.30	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,903.20000	4.90320	4,571,360	13.31	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,516.62000	1.51662	1,658,900	13.31	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,799.02000	4.79902	4,470,720	13.29	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,566.53000	1.56653	1,712,350	13.29	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,851.01000	4.85101	4,520,930	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,631.88000	3.63188	3,380,500	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,753.91000	3.75391	3,984,820	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,672.82000	3.67282	3,419,720	13.32	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,712.47000	3.71247	3,941,660	13.32	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,591.72000	3.59172	3,342,060	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,796.26000	3.79626	4,028,890	13.31	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												481,547,410.59	6,061	13,169
Total for Bond												43,826,314,039.22	345,374	511,793
IR CAN	On	06/11/2014	Can-Do Interest Rate	145.25093		145.25093		145.25381	145.25381			0.00	0	107
Total IR CANDO ICAA Future												0.00	0	107
Total For IR CANDO ICAA												0.00	0	107
Total for Can-Do Interest Rate												0.00	0	107
AIR03/F	On	09/03/2016	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R203										0.00	0	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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			473.64200	473.64200	474.49800	474.49800				1,288,306,240.00	272	234
GOVI On 05/02/2015 GOVI			480.95700	480.95700	481.83100	481.83100				399,194,310.00	83	381
GOVI On 07/05/2015 GOVI			489.12000	489.12000	490.01500	490.01500				513,576,000.00	105	130
GOVI On 06/08/2015 GOVI			498.08300	498.08300	498.99100	498.99100				0.00	0	0
Total GOVI Future										2,201,076,550.00	460	745
GOVI On 06/11/2014 GOVI	448.99	Call			255,080.00000	25.50800	246,520,000			0.00	0	0
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			254,980.00000	25.49800	246,420,000			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			254,880.00000	25.48800	246,320,000			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 05/02/2015 GOVI	459.99	Call			218,410.00000	21.84100	209,670,000			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			218,310.00000	21.83100	209,570,000			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			218,210.00000	21.82100	209,470,000			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 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			400,050.00000	40.00500	391,100,000			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			400,250.00000	40.02500	391,300,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			400,150.00000	40.01500	391,200,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			9,990.00000	0.99900	19,070,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			10,090.00000	1.00900	19,170,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/08/2015 GOVI	500.01	Put			10,190.00000	1.01900	19,270,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									2,201,076,550.00	460	745
Total for GOVI									2,201,076,550.00	460	745
AL12 On 06/11/2014 Index Future			524.26200	524.26200	526.47800	526.47800			0.00	0	0
AL12 On 05/02/2015 Index Future			532.35800	532.35800	534.61300	534.61300			0.00	0	0
AL12 On 07/05/2015 Index Future			541.39400	541.39400	543.69400	543.69400			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			441.41900	441.41900	441.39100	441.39100			0.00	0	2
AL37 On 05/02/2015 Index Future			448.23600	448.23600	448.21200	448.21200			0.00	0	115
AL37 On 07/05/2015 Index Future			455.84500	455.84500	455.82500	455.82500			0.00	0	0
Total AL37 Future									0.00	0	117
Total For AL37									0.00	0	117
AL7T On 06/11/2014 Index Future			522.56300	522.56300	522.67500	522.67500			0.00	0	3
AL7T On 05/02/2015 Index Future			530.63300	530.63300	530.75200	530.75200			0.00	0	3
AL7T On 07/05/2015 Index Future			539.64000	539.64000	539.76700	539.76700			0.00	0	0
Total AL7T Future									0.00	0	6
Total For AL7T									0.00	0	6
ALBI On 06/11/2014 Index Future			475.26200	475.26200	476.27900	476.27900		2,205,215,680.00		464	89
ALBI On 05/02/2015 Index Future			482.60100	482.60100	483.63900	483.63900		1,095,504,270.00		227	646
ALBI On 07/05/2015 Index Future			490.79300	490.79300	491.85400	491.85400		0.00		0	0
ALBI On 06/08/2015 Index Future			499.78600	499.78600	500.86400	500.86400		0.00		0	0
Total ALBI Future								3,300,719,950.00		691	735
Total For ALBI								3,300,719,950.00		691	735
IGOV On 06/11/2014 Index Future			221.78200	221.78200	221.48700	221.48700		130,851,380.00		59	48
IGOV On 05/02/2015 Index Future			225.23500	225.23500	224.93800	224.93800		96,851,050.00		43	1,086
IGOV On 07/05/2015 Index Future			229.08500	229.08500	228.78600	228.78600		0.00		0	80
IGOV On 06/08/2015 Index Future			233.30900	233.30900	233.00300	233.00300		0.00		0	0
Total IGOV Future								227,702,430.00		102	1,214
Total For IGOV								227,702,430.00		102	1,214
ILBI On 06/11/2014 Index Future			600.91400	600.91400	600.11600	600.11600		0.00		0	0
ILBI On 05/02/2015 Index Future			610.36400	610.36400	609.55600	609.55600		0.00		0	157
ILBI On 07/05/2015 Index Future			621.03500	621.03500	620.21700	620.21700		0.00		0	0
Total ILBI Future								0.00		0	157
Total For ILBI								0.00		0	157
Total for Index								3,528,422,380.00		793	2,229
JIBAR I On 19/11/2014 Jibar Future			6.12000	93.88000	6.10000	93.90000		0.00		0	0

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 17/12/2014 Jibar Future			6.17000	93.83000	6.16000	93.84000			0.00	0	0
JIBAR F On 21/01/2015 Jibar Future			6.24000	93.76000	6.19000	93.81000			0.00	0	0
JIBAR F On 18/02/2015 Jibar Future			6.31000	93.69000	6.30000	93.70000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.36000	93.64000	6.33000	93.67000			0.00	0	2,850
JIBAR F On 15/04/2015 Jibar Future			6.43000	93.57000	6.42000	93.58000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			6.56000	93.44000	6.55000	93.45000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			6.74000	93.26000	6.71000	93.29000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.89000	93.11000	6.85000	93.15000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.02000	92.98000	6.98000	93.02000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.14000	92.86000	7.10000	92.90000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.28000	92.72000	7.22000	92.78000			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 :									49,555,812,969.22	346,627	522,724
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.70471			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			6.85000	101.33743	6.85000	101.31888		117,696,700,000,000.00	17,182,000,000	8,591,000,000	
Total AA03 SPOT								17,696,700,000,000.00	17,182,000,000	8,591,000,000	
Total For AA03								17,696,700,000,000.00	17,182,000,000	8,591,000,000	
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.89568			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			8.24500	104.86050	8.24500	104.83711			0.00	0	600,000,000
Total AA05 SPOT									0.00	0	600,000,000
Total For AA05									0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.45768			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			8.94500	103.21214	8.94500	103.18733			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.62171			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	101.72229			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.11000	101.12240	9.11000	101.09793			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			6.97000	101.34073	6.97000	101.32189		4,085,674,600,000.00	586,180,000	413,090,000	
Total AB06 SPOT								4,085,674,600,000.00	586,180,000	413,090,000	
Total For AB06								4,085,674,600,000.00	586,180,000	413,090,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.57366			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.54500	103.92862	8.54500	103.90459			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			2.33000	128.10993	2.33000	276.12056			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	101.95528			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	101.60234			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.05008			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.09087			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.11791			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.58387				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.31741				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.99723				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABN03U On 12/03/2015 Spot Bond			100.00000	92.64781	100.00000	92.41618				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			2.07000	172.03684	2.07000	172.00637				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	164.61985	2.76000	164.58769				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	175.47701	2.17000	175.44553				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	185.00670	1.82000	184.97519				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			7.74125	78.61228	7.74125	78.59622				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			7.74125	78.61228	7.74125	78.59622				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
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.98984				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.61058				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.48510				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			7.02000	103.49914	7.02000	103.47941				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.76387			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			7.14000	107.12967	7.14000	107.10891			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.45612			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			2.67000	94.57270	2.67000	108.11005			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	101.51653	2.49000	159.43029			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			2.35000	118.27766	2.35000	215.86367			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
Total For ABN66									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.29500	92.18038	9.29500	92.60100			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.10714				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	101.33500				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	108.80780	9.63000	108.78901				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	95.29000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.32500	112.39143	9.32500	112.36344				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			8.65000	91.50751	8.65000	91.48622				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.42000	111.67344	9.42000	111.64535			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	101.23458			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.13021			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			7.89500	107.13094	7.89500	107.10802		164,216,000,000.00		20,800,000	1,439,900,000
Total ABS10 SPOT								164,216,000,000.00		20,800,000	1,439,900,000
Total For ABS10								164,216,000,000.00		20,800,000	1,439,900,000
ABS11 On 09/04/2021 Spot Bond			8.65500	104.49499	8.65500	104.47067		8,655,000,000,000.00		1,000,000,000	500,000,000
Total ABS11 SPOT								8,655,000,000,000.00		1,000,000,000	500,000,000
Total For ABS11								8,655,000,000,000.00		1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5 On 01/05/2015 Spot Bond			6.80000	100.86164	6.80000	100.84344			1,360,000,000,000.00	200,000,000	100,000,000
Total ABS5 SPOT									1,360,000,000,000.00	200,000,000	100,000,000
Total For ABS5									1,360,000,000,000.00	200,000,000	100,000,000
ABS6 On 01/06/2020 Spot Bond			8.69000	101.42573	8.69000	101.40216			183,359,000,000.00	21,100,000	652,300,000
Total ABS6 SPOT									183,359,000,000.00	21,100,000	652,300,000
Total For ABS6									183,359,000,000.00	21,100,000	652,300,000
ABS7 On 11/09/2026 Spot Bond			9.52000	96.31460	9.52000	96.28986			27,798,400,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									27,798,400,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									27,798,400,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.79000	103.30294	7.79000	103.28114			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			2.14000	221.01287	2.14000	279.97326			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.34000	128.19552	1.34000	131.03422			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.06500	130.80948	2.06500	133.41353			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00503	100.00000	0.00501			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	61.81554	100.00000	61.66579			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.30000	103.68194	11.30000	103.65046			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	102.16001			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	6.18425	100.00000	6.16911			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	102.21324				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	102.96855				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	36.86102	100.00000	36.77074				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	102.10678				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	66.17514	11.00000	66.15622				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	23.59105	100.00000	23.53327				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 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
ACL073 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
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.08387				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.18506				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.03873				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.06923			0.00	0	0
Total ACL080 SPOT									0.00	0	0
Total For ACL080									0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.08265			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	102.26174			0.00	0	0
Total ACL082 SPOT									0.00	0	0
Total For ACL082									0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.26174			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.27477			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.27477			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.24870			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	92.36822			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	101.10471			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	100.91424			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.05096			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.08122			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.09337				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.06899				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.01434				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			9.09000	105.00309	9.09000	104.97717				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.22845				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.88692				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.27960				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	170.36032				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	170.38314				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	101.03865				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.03897				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.44622				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.03807				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	102.82758				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.74776				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	101.00459				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	101.60673				0.00	0	1,410,000,000
Total ACL143 SPOT										0.00	0	1,410,000,000
Total For ACL143										0.00	0	1,410,000,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.36176				0.00	0	14,000,000
Total ACL144 SPOT										0.00	0	14,000,000
Total For ACL144										0.00	0	14,000,000
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.04232				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.17752				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.92533				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	100.90454				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	100.94489				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.02056				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	100.97781				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.92900				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.94245				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	101.33171	10.23000	101.30378				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	100.95572				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	100.93511				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.73223				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			9.18500	106.00156	9.18500	105.97555				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01683				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	116.90259	1.75000	116.97488				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	101.12117				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.94349				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.99387				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.02407				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96366				0.00	450,000,000	150,000,000
Total ACL175 SPOT										0.00	450,000,000	150,000,000
Total For ACL175										0.00	450,000,000	150,000,000
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.01625				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12484				0.00	2,000,000,000	1,000,000,000
Total ACL181 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ACL181										0.00	2,000,000,000	1,000,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.72436				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.95278				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.09640				0.00	910,000,000	455,000,000
Total ACL184 SPOT										0.00	910,000,000	455,000,000
Total For ACL184										0.00	910,000,000	455,000,000
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.01803				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.99540				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.04711				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.06296			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.39760			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	101.64941			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.06670			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.06670			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12057			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	100.99992			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12666			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	103.14691			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12057			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	95.27124			0.00	0	0
Total ACL200 SPOT									0.00	0	0
Total For ACL200									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.08746			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.07234				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	122.94812				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	124.72109				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.93948				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.93102				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.52085				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.95399				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.13964				0.00	190,000,000	190,000,000
Total ACL213 SPOT										0.00	190,000,000	190,000,000
Total For ACL213										0.00	190,000,000	190,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99387				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.94069				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.93948				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.02769				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.94486			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.13551			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.13333			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	102.94075			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	16.33551	100.00000	16.29594			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	16.13054	100.00000	16.07963			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	101.56160			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	101.71882			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	101.82357			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.35551			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	100.38992			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.43572			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.34025				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			7.68000	98.86366	7.68000	98.84319				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.43523				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.50449				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			8.50500	101.50595	8.50500	101.48260				0.00	0	2,816,100,000
Total AIR01 SPOT										0.00	0	2,816,100,000
Total For AIR01										0.00	0	2,816,100,000
AIR02 On 30/04/2023 Spot Bond			9.42000	113.24907	9.42000	113.22043				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			7.24000	106.28423	7.24000	106.26336				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.03500	105.41842	9.03500	105.39311				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.90450	100.00000	11.87801				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			9.78000	106.12987	9.78000	106.10234				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	163.75521	2.74000	163.72324				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.33433				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	101.09514			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	101.14392			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.89210			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.20403			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	101.04035			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	101.98571			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	100.91766			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
Total For ASN010									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.96366			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.11267				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.41390				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	101.27945				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	95.13479				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			2.60000	131.17575	2.60000	298.13767				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	92.67413				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	103.05727				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.89933				0.00	100,520,000,000	260,000,000
Total ASN028 SPOT										0.00	100,520,000,000	260,000,000
Total For ASN028										0.00	100,520,000,000	260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03 On 14/08/2017 Spot Bond				100.00000	0.00000	101.58511				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	90.21480				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	0.00000	100.52644				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.48772				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	23.12639	100.00000	22.98034				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.10528				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	100.87896				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	100.86685				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	100.81244				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.65500	104.70077	8.65500	104.67641				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	100.67368				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	101.18251				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.42142				0.00	0	0
Total BAW15 SPOT										0.00	0	0
Total For BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.85309				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.57331				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			9.22500	105.56671	9.22500	105.54070		18,450,000,000,000.00		2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,450,000,000,000.00		2,000,000,000	1,000,000,000	
Total For BAW19								18,450,000,000,000.00		2,000,000,000	1,000,000,000	
BAW2 On 02/10/2015 Spot Bond			7.38000	104.81226	7.38000	104.79140				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	32.79058	100.00000	32.64638				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	100.84297				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			8.49500	104.61436	8.49500	104.59046				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.98431	102.95123	10.98431	102.42652				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.02608	101.45563	11.02608	101.37780				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.05361	101.41705	11.05361	101.35165				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	101.11150				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			11.08268	101.45846	11.08268	101.30799			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.69920	101.41631	11.69920	101.39326			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.13647			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.13647			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.13654			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.23431	100.88362	11.23431	100.93657			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.18041	102.18140	11.18041	101.38705			0.00	0	0
Total BAYA13 SPOT									0.00	0	0
Total For BAYA13									0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.02608	101.45563	11.02608	101.37780			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.06336	101.87486	11.06336	101.55958			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.22691	97.48399	10.22691	101.19366			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.08159			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.06473			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.06473				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01435				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			10.73687	100.56012	10.73687	100.75898				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.27000	100.72881	11.27000	100.69839				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.03526				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.19500	74.65954	11.19500	98.64593				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01436				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.98683				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	90.01429	9.28000	100.92665				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.05000				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.05500	71.44047	11.05500	100.99187				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.02051				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.04509				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.04509				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89584				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	101.00871				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.06134				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01434				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.06134				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.01068				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	101.02675				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.06143				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.78186				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.83692				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB01 On 31/03/2016 Spot Bond			13.98431	103.22224	13.98431	102.71111				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.15772	101.93365	15.15772	101.90397				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.02710	101.82513	14.02710	101.66660				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.36292				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.36292				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.36292				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.41154				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.19216				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	22.56338	100.00000	22.52057				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.49450	100.00000	20.44485				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.65230	100.00000	18.60711				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.51376	100.00000	11.48587				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.51376	100.00000	11.48587				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.92069	100.00000	13.88697				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.06204	100.00000	12.03282				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	100.36835				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	100.31250				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	100.55347				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	100.58593				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	7.84792	100.00000	7.82869				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	7.84792	100.00000	7.82869				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	96.81698	100.00000	96.56085				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	92.87532	100.00000	92.63959				0.00	0	0
Total BCP87U SPOT										0.00	0	0
Total For BCP87U										0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			2.04000	104.51204	2.04000	181.01984			0.00	0	0
Total BD0202 SPOT									0.00	0	0
Total For BD0202									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			7.94000	98.52360	7.94000	157.30738			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			7.94000	99.83696	7.94000	157.61639			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			8.32500	98.79808	8.32500	98.77594			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	101.32368			0.00	0	2,500,000,000
Total BD311E SPOT									0.00	0	2,500,000,000
Total For BD311E									0.00	0	2,500,000,000
BEER02 On 28/03/2018 Spot Bond			7.65500	99.21945	7.65500	99.19886		1,531,000,000,000.00	200,000,000	100,000,000	
Total BEER02 SPOT								1,531,000,000,000.00	200,000,000	100,000,000	
Total For BEER02								1,531,000,000,000.00	200,000,000	100,000,000	
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.28551			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.33194			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	100.33841			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.35997			0.00	0	500,000,000
Total BG22B1 SPOT									0.00	0	500,000,000
Total For BG22B1									0.00	0	500,000,000
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.38150			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.44140			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22YI On 21/07/2016 Spot Bond			100.00000	21.85431	100.00000	21.80137				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.14546				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.14827				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.14920				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.16043				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.17537				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	21.38242	100.00000	21.33062				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	21.38242	100.00000	21.33062				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	101.04903				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.12676				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.14795				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.04500	102.86049	8.04500	102.83808			0.00	0	0
Total BG42A4 SPOT									0.00	0	0
Total For BG42A4									0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.21151			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.32431			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	15.28453	100.00000	15.24709			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	15.28453	100.00000	15.24709			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	101.35789			0.00	0	740,000,000
Total BID04 SPOT									0.00	0	740,000,000
Total For BID04									0.00	0	740,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.76177			0.00	0	500,000,000
Total BID05 SPOT									0.00	0	500,000,000
Total For BID05									0.00	0	500,000,000
BID06 On 30/06/2019 Spot Bond			8.36500	68.43830	8.36500	104.95740		112,091,000,000,000.00	13,400,000,000	5,274,400,000	
Total BID06 SPOT								12,091,000,000,000.00	13,400,000,000	5,274,400,000	
Total For BID06								12,091,000,000,000.00	13,400,000,000	5,274,400,000	
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.36523			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.54644			0.00	0	0
Total BIDC42 SPOT									0.00	0	0
Total For BIDC42									0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.85639			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.40688			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.62751				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.39800				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.46723				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	101.59305				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	102.11665				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	102.97050				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	61.76331	100.00000	61.61205				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	100.24006				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.24686				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.57201				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	99.57255				0.00	0	0
Total BTC003 SPOT										0.00	0	0
Total For BTC003										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	97.09576				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.34820				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	98.67640				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	98.57352				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	98.48810				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	27.11258	100.00000	27.04691				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	101.05007				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	101.71267				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.19500	108.91353	9.19500	108.88648				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	105.76573				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			9.09500	101.98194	9.09500	101.95688				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			12.25500	99.11009	12.25500	99.07753				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	100.03690				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14 On 01/02/2019 Spot Bond			11.21500	104.14168	11.21500	104.11080			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	101.81193			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			9.08500	105.21849	9.08500	105.19309			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	100.64189			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			11.65500	100.10718	11.65500	100.07637			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.66719			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.51983			0.00	3,500,000,000	500,000,000
Total CBL20 SPOT									0.00	3,500,000,000	500,000,000
Total For CBL20									0.00	3,500,000,000	500,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.00001			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			9.97500	93.89524	9.97500	93.87000		69,825,000,000,000.00	7,000,000,000	1,000,000,000	
Total CBL22 SPOT								69,825,000,000,000.00	7,000,000,000	1,000,000,000	
Total For CBL22								69,825,000,000,000.00	7,000,000,000	1,000,000,000	
CCT01 On 23/06/2023 Spot Bond			9.79000	120.62184	9.79000	120.59035			0.00	0	200,000,000
Total CCT01 SPOT									0.00	0	200,000,000
Total For CCT01									0.00	0	200,000,000
CCT02 On 12/06/2024 Spot Bond			10.07000	114.04035	10.07000	114.00975			0.00	0	700,000,000
Total CCT02 SPOT									0.00	0	700,000,000
Total For CCT02									0.00	0	700,000,000
CCT03 On 15/03/2025 Spot Bond			8.95000	116.32728	8.95000	116.29915			0.00	0	400,000,000
Total CCT03 SPOT									0.00	0	400,000,000
Total For CCT03									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.85237				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			11.39500	102.12326	11.39500	102.09200				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	99.79712				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	102.80402				0.00	700,000,000	700,000,000
Total CGR13 SPOT										0.00	700,000,000	700,000,000
Total For CGR13										0.00	700,000,000	700,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.85061				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	100.90830				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.14292				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.34707				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.65453				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	101.60854				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	100.91190				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	100.94659				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.98666			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	102.89200			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	102.86222			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	103.01958			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	99.82009			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	101.03876			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	101.81497			0.00	0	0
Total CLN179 SPOT									0.00	0	0
Total For CLN179									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.51779	10.11000	103.49004			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.65576			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.13092	2.76000	121.10731			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 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
CLN193 On 29/08/2021 Spot Bond			3.14000	118.23475	3.14000	121.02139			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN194 On 31/08/2016 Spot Bond			8.25000	101.53021	8.25000	101.50753			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.76500	128.96992	2.76500	123.09353			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	126.22490	2.40000	120.47479			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				100.00000	0.00000	101.44557			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.49000	100.53524	8.49000	100.51228			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.36320			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.37099			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.54000	100.60455	8.54000	100.58143			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.54000	100.60455	8.54000	100.58143			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.59000	103.73657	8.59000	103.71273			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.06316			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.16804			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.49972			0.00	0	0
Total CLN230 SPOT									0.00	0	0
Total For CLN230									0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.49972			0.00	0	0
Total CLN231 SPOT									0.00	0	0
Total For CLN231									0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.00000	0.00000	99.84349			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN23(On 20/03/2017 Spot Bond				100.00000	0.00000	101.07734			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.00000	0.00000	101.52781			0.00	0	0
Total CLN240 SPOT									0.00	0	0
Total For CLN240									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	101.62133			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	101.87982	9.35000	101.85453			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	101.87982	9.35000	101.85453			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	101.52762			0.00	0	0
Total CLN244 SPOT									0.00	0	0
Total For CLN244									0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.00000	0.00000	101.53160			0.00	0	0
Total CLN245 SPOT									0.00	0	0
Total For CLN245									0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	62.50500			0.00	0	0
Total CLN247 SPOT									0.00	0	0
Total For CLN247									0.00	0	0
CLN24(On 14/03/2015 Spot Bond				100.00000	0.00000	101.20783			0.00	0	0
Total CLN248 SPOT									0.00	0	0
Total For CLN248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.03047			0.00	0	0
Total CLN250 SPOT									0.00	0	0
Total For CLN250									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.10204			0.00	0	100,000,000
Total CLN251 SPOT									0.00	0	100,000,000
Total For CLN251									0.00	0	100,000,000
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.10581			0.00	0	0
Total CLN252 SPOT									0.00	0	0
Total For CLN252									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.03047			0.00	0	0
Total CLN253 SPOT									0.00	0	0
Total For CLN253									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.03047			0.00	0	0
Total CLN254 SPOT									0.00	0	0
Total For CLN254									0.00	0	0
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	101.08050			0.00	0	0
Total CLN255 SPOT									0.00	0	0
Total For CLN255									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.87458			0.00	0	0
Total CLN256 SPOT									0.00	0	0
Total For CLN256									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.46312			0.00	0	0
Total CLN257 SPOT									0.00	0	0
Total For CLN257									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.98318			0.00	0	0
Total CLN258 SPOT									0.00	0	0
Total For CLN258									0.00	0	0
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.98318			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.98318			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.36044			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN262 On 26/03/2019 Spot Bond			8.98500	103.46741	8.98500	103.44229				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	101.04789				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.20347				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36843				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.36262				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.41663				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.60699				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.82637				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60193				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	103.14012				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.34213				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	101.18354				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.97446				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.95157				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.30981				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.95330				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.26209				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	101.03088				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.48247				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92190				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	101.01979				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.79957				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.13269				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92202				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.92202				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.91223				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	126.87061				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.46606				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	126.95430				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	126.36819				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	126.82706				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	126.04475				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	123.57426				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	99.80760				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.57500	94.34995	10.57500	94.29301				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.09500	95.37535	11.09500	95.75728				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond										0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87272				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.13502				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	99.81197				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28254				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.14283				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.28011	8.80500	100.14292				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.99992				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28529				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	119.80866				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.04459				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.06269				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.13261				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.08762				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	99.32554				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50163				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	78.72039				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.18518				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87272				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	109.57700				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	109.57700				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20003				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.30938				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.87766				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49252				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	101.23369				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	100.95329				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	101.09887				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34: On 28/07/2017 Spot Bond				100.00000	0.00000	100.19813				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34: On 10/02/2016 Spot Bond				100.00000	0.00000	99.91909				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34: On 30/06/2017 Spot Bond				100.00000	0.00000	100.85295				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	100.18979				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35: On 28/05/2019 Spot Bond				100.00000	0.00000	101.46989				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35: On 20/12/2018 Spot Bond				100.00000	0.00000	101.45290				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35: 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
CLN35: On 30/04/2018 Spot Bond				100.00000	0.00000	100.15087				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35: On 24/07/2017 Spot Bond				100.00000	0.00000	100.27558				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.91286			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			10.55000	100.92079	10.55000	101.28624			0.00	0	0
Total CLN361 SPOT									0.00	0	0
Total For CLN361									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.75500	105.71622	9.75500	106.10105			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	100.98944			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.89500	107.15010	11.89500	107.61285			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN36 On 06/08/2023 Spot Bond			11.92500	107.41483	11.92500	107.31344			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN36 On 26/07/2022 Spot Bond			10.35500	106.94113	10.35500	106.85315			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN37 On 26/07/2022 Spot Bond				100.00000	0.00000	100.22922			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	101.20484			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.11213			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.13261			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.99992			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.90927			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.27500	104.14916	9.27500	104.07093			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.06807			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.10248			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	101.37258	10.55000	101.34379			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.43000	11.00000	98.74878			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.32337			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.12057			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.31303			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			11.68500	103.58121	11.68500	103.48378			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.22648			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.99992			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	91.91049			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.06631			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond			100.00000	29.75925	100.00000	29.61595			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.40308			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.27074			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	87.37866			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.28645			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.59936	7.01000	40.21083			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	165.57214			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			8.32500	98.79808	8.32500	142.13047			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			7.94000	35.72662	7.94000	157.30738			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			7.94000	36.15546	7.94000	157.61639			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	93.33732			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	93.28035			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.62151			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.62151			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	101.07533			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	101.00702			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	101.02049			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.61373			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	101.01803			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.28254			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.92859			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.97575			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.96971			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.97575			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	101.75590			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.52475			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	106.79177	8.87000	105.01368			0.00	0	2,200,000,000
Total COJ02 SPOT									0.00	0	2,200,000,000
Total For COJ02									0.00	0	2,200,000,000
COJ04 On 05/06/2018 Spot Bond			8.44500	105.48236	8.44500	105.45852		12,667,500,000,000.00		1,500,000,000	752,600,000
Total COJ04 SPOT								12,667,500,000,000.00		1,500,000,000	752,600,000
Total For COJ04								12,667,500,000,000.00		1,500,000,000	752,600,000
COJ05 On 05/06/2023 Spot Bond			9.91500	118.17427	9.91500	118.14303			0.00	0	20,000,000,000
Total COJ05 SPOT									0.00	0	20,000,000,000
Total For COJ05									0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ06 On 09/12/2015 Spot Bond			8.18000	107.13562	8.18000	107.11216				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			9.48500	107.40795	9.48500	107.38046				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			9.53500	108.17783	9.53500	108.15031				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			9.88500	96.50364	9.88500	96.47806				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			10.67000	97.64890	10.67000	97.62102				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			10.67000	95.41511	10.67000	95.38801				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	101.49044				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	101.51592				0.00	0	4,900,000,000
Total CPL003 SPOT										0.00	0	4,900,000,000
Total For CPL003										0.00	0	4,900,000,000
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.40168				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.36877				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.50341				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	100.93830				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.38425				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.25000	98.96722	11.25000	102.43648				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	12.87094	100.00000	12.83941				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	4.39375	100.00000	4.37989				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	12.99542	100.00000	12.95441				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.22883				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.77000	99.39427	7.77000	98.39004				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	101.33086				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	101.27916				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	101.12497				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	97.81007	100.00000	97.55733				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	101.22272				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.62785			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.85670			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	102.16038			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	101.77770			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	97.69088			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	101.30697			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.45500			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	101.46875			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	101.13863			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	101.03080			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.47500	106.25305	8.47500	106.22896			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			7.34000	117.31421	7.34000	117.29111			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			8.27500	107.26123	8.27500	107.23760			28,743,249,737,500.00	3,473,504,500	8,977,392,600
Total DV22 SPOT									28,743,249,737,500.00	3,473,504,500	8,977,392,600
Total For DV22									28,743,249,737,500.00	3,473,504,500	8,977,392,600
DV23 On 27/02/2023 Spot Bond			8.93500	108.08226	8.93500	108.05660			280,251,636,000.00	31,365,600	1,652,662,800
Total DV23 SPOT									280,251,636,000.00	31,365,600	1,652,662,800
Total For DV23									280,251,636,000.00	31,365,600	1,652,662,800
DV24 On 18/02/2024 Spot Bond			8.98500	106.48204	8.98500	106.45662			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			9.33000	108.20339	9.33000	108.17658			5,598,000,000,000.00	600,000,000	300,000,000
Total DV29 SPOT									5,598,000,000,000.00	600,000,000	300,000,000
Total For DV29									5,598,000,000,000.00	600,000,000	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.06806			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.98394			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	100.81222			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	100.70266			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	100.96100			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	101.62875			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.94302			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	100.74664			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0

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 01/08/2020 Spot Bond			7.76000	129.72734	7.76000	129.70050			31,040,000,000,000.00	4,000,000,000	2,000,000,000
Total E170 SPOT									11,040,000,000,000.00	4,000,000,000	2,000,000,000
Total For E170									11,040,000,000,000.00	4,000,000,000	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.86350			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.86938	0.20000	136.57961			480,000,000,000.00	2,400,000,000	1,200,000,000
Total EL15 SPOT									480,000,000,000.00	2,400,000,000	1,200,000,000
Total For EL15									480,000,000,000.00	2,400,000,000	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.03000	123.39803	2.06000	122.95332			28,420,000,000,000.00	14,000,000,000	7,000,000,000
Total EL28 SPOT									28,420,000,000,000.00	14,000,000,000	7,000,000,000
Total For EL28									28,420,000,000,000.00	14,000,000,000	7,000,000,000
EL29 On 19/11/2029 Spot Bond			2.07000	111.54921	2.07000	111.52953			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	111.29407	2.09000	111.27438			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			2.12000	103.75241	2.12000	103.73393			0.00	0	3,100,000,000
Total EL31 SPOT									0.00	0	3,100,000,000
Total For EL31									0.00	0	3,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.37500	108.05471	9.37500	108.02781			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			9.22500	108.72141	9.22500	108.69432			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			9.72000	102.09730	9.72000	102.07054				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			9.95500	93.90542	9.95500	96.10073				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			10.10500	104.84706	10.10500	103.23428				0.00	0	4,333,332,900
Total EMM05 SPOT										0.00	0	4,333,332,900
Total For EMM05										0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.68307				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	101.47350				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.13067				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond			100.00000	19.22513	100.00000	100.00000				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond			100.00000	27.06881	100.00000	100.00000				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	100.00000				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	101.43834				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	101.48082				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC12 On 05/11/2015 Spot Bond			100.00000	43.13021	100.00000	100.00000				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQ209L On 11/06/2015 Spot Bond			100.00000	61.41777	100.00000	61.22391				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211L On 14/11/2014 Spot Bond			100.00000	101.34391	100.00000	101.07222				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	84.63339	100.00000	84.45060				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	133.80877	3.00000	133.78166				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			11.16000	105.56611	11.16000	105.53496				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	103.04746				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.99461				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.89482				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			9.63500	97.87688	9.63500	97.85158				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	100.68969				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	101.54949				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A8 On 17/11/2014 Spot Bond				100.00000	0.00000	99.75434				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.74465			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	101.85391			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	100.15881			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	101.59103			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	101.65649			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	101.57794			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	101.63249			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	101.59175			0.00	0	500,000,000
Total ERSA18 SPOT									0.00	0	500,000,000
Total For ERSA18									0.00	0	500,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.56989			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			7.07000	101.97989	7.07000	101.96043		2,828,000,000,000.00		400,000,000	200,000,000
Total ES15 SPOT								2,828,000,000,000.00		400,000,000	200,000,000
Total For ES15								2,828,000,000,000.00		400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			7.59500	105.39186	7.59500	105.37028			24,383,054,076,500.00	3,210,408,700	5,466,561,800
Total ES18 SPOT									24,383,054,076,500.00	3,210,408,700	5,466,561,800
Total For ES18									24,383,054,076,500.00	3,210,408,700	5,466,561,800
ES23 On 25/01/2023 Spot Bond			8.29500	112.84027	8.29500	112.81535			71,247,825,432,000.00	8,589,249,600	6,555,540,900
Total ES23 SPOT									71,247,825,432,000.00	8,589,249,600	6,555,540,900
Total For ES23									71,247,825,432,000.00	8,589,249,600	6,555,540,900
ES26 On 02/04/2026 Spot Bond			8.65000	95.03660	8.65000	95.01449			105,049,132,660,000.00	12,144,408,400	3,692,300,000
Total ES26 SPOT									105,049,132,660,000.00	12,144,408,400	3,692,300,000
Total For ES26									105,049,132,660,000.00	12,144,408,400	3,692,300,000
ES33 On 15/09/2033 Spot Bond			9.44500	84.10195	9.39500	84.46105			527,054,405,015,500.00	267,554,727,900	133,660,127,900
Total ES33 SPOT									527,054,405,015,500.00	267,554,727,900	133,660,127,900
Total For ES33									527,054,405,015,500.00	267,554,727,900	133,660,127,900
ES42 On 25/04/2042 Spot Bond			9.49500	90.63798	9.49500	90.61488			535,518,000,000,000.00	56,400,000,000	22,200,000,000
Total ES42 SPOT									535,518,000,000,000.00	56,400,000,000	22,200,000,000
Total For ES42									535,518,000,000,000.00	56,400,000,000	22,200,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.69122			0.00	0	300,000,000
Total EXX01 SPOT									0.00	0	300,000,000
Total For EXX01									0.00	0	300,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.74508			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.56178			0.00	4,000,000,000	2,000,000,000
Total FIFB01 SPOT									0.00	4,000,000,000	2,000,000,000
Total For FIFB01									0.00	4,000,000,000	2,000,000,000
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.41685			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	100.88098			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.22893			0.00	0	0
Total FIFC11 SPOT									0.00	0	0
Total For FIFC11									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.08164			0.00	0	0
Total FIFC12 SPOT									0.00	0	0
Total For FIFC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.56188				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.38662	100.00000	10.36145				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.10837	100.00000	10.08389				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.09840				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.61650				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.22546				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.31010				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			9.05500	101.33705	9.05500	101.31253				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.07797				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.07790				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.22245				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.69564				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.49483			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.51960			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			9.97500	104.47185	9.97500	104.39313			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			10.85500	108.25263	10.85500	108.22138			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	101.13623			0.00	1,600,000,000	400,000,000
Total FRBC22 SPOT									0.00	1,600,000,000	400,000,000
Total For FRBC22									0.00	1,600,000,000	400,000,000
FRBI22 On 31/01/2022 Spot Bond			2.06500	132.54784	2.06500	133.41353			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			2.17000	129.61265	2.17000	279.36063			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.38000	104.44573	2.38000	111.00450			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	101.74508	2.47000	159.78931		988,000,000,000.00		400,000,000	200,000,000
Total FRBI28 SPOT								988,000,000,000.00		400,000,000	200,000,000
Total For FRBI28								988,000,000,000.00		400,000,000	200,000,000
FRBI33 On 07/12/2033 Spot Bond			2.24000	120.14563	2.24000	219.27348			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			7.41000	106.90026	7.41000	106.87878			0.00	0	0
Total FRBN04 SPOT									0.00	0	0
Total For FRBN04									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.79700	63.43154	7.79700	62.81396			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.45400	40.62173	9.45400	39.73487			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	39.32766	9.69000	38.41759			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	76.04167	100.00000	75.88358			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	78.40272	100.00000	78.24778			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	101.80733			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	101.19737			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.03880			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.13885			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	100.36098	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	100.36098	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	101.12057			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.06872				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.26462				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	101.10248				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.29002	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	101.17115				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.43883				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.39692				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.46644	100.09221	18.42118				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.00234				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	111.17794				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.33119				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	103.73565				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.11436				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.12659				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.03021				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.04821				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.36696				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.03010				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.64496	13.22500	58.62400				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.97212				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	100.97334				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.42887				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.01682				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			3.61500	95.95522	3.61500	99.25211				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.06027				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.06027				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	101.80262				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	100.87272				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	99.09208				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	100.99992				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.97695				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.14105				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	99.91464				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.24530				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.30697				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.03855				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.28714				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	100.96608				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.04821				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.04821				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	101.04909				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.73885				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	100.77869				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	100.94161				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	100.57977				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.10610				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.56197				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	100.92352				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.53985				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.54131				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.44379				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.40338				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.44379				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.40176			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	99.99980			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	100.03125	8.75000	97.85933			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	102.87314			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	9.19449	100.00000	9.16547			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	8.40075	100.00000	8.37423			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	100.83162			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	1.38679	100.00000	1.37960			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.80846			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	20.70281	100.00000	20.54742			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond			100.00000	1.56250	100.00000	0.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	0.35672	100.00000	0.35193		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total FRC213 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For FRC213								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
FRC21: On 07/11/2017 Spot Bond			100.00000	8.83883	100.00000	0.00000			0.00	0	0
Total FRC214 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond			100.00000	2.20971	100.00000	0.00000				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	8.83883	100.00000	0.00000				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	8.77915	100.00000	8.39241				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond			100.00000	8.83883	100.00000	0.00000				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond			100.00000	2.26022	100.00000	2.24326				0.00	0	50,000,000,000
Total FRC219 SPOT										0.00	0	50,000,000,000
Total For FRC219										0.00	0	50,000,000,000
FRC219 On 04/11/2017 Spot Bond			100.00000	9.04089	100.00000	8.97303				0.00	0	1,900,000,000
Total FRC220 SPOT										0.00	0	1,900,000,000
Total For FRC220										0.00	0	1,900,000,000
FRC220 On 20/06/2015 Spot Bond				100.00000	0.00000	101.11798				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC37 On 20/12/2015 Spot Bond				100.00000	0.00000	101.11192				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC40 On 10/09/2017 Spot Bond				100.00000	0.00000	101.33355				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	100.20444				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			3.40500	117.28832	3.40500	122.32805				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 20/09/2016 Spot Bond				100.00000	0.00000	101.13143				0.00	0	0
Total FRC67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.14240				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			3.45500	107.84189	3.45500	121.93526				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			3.43500	105.45716	3.43500	122.09220				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			2.66000	102.28668	2.66000	127.36496				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			2.73000	101.51151	2.73000	134.56598				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.22907				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	100.98990				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.12415				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	101.96732				0.00	0	0
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	101.30446				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.25820				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.07596				0.00	0	0
Total FRC94A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.07475				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	102.23630				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	101.01373				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	10.20742	100.00000	10.18243				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	24.71617	100.00000	24.65564				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	59.24558	100.00000	59.06061				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	18.64969	100.00000	18.59081				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			4.80000	150.79255	4.80000	150.75489				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	100.82194				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.41279				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.46834				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.69940				0.00	0	0
Total FRJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.69210			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	99.73845			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	100.48797			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.06800	82.93533	2.06800	103.04390			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.40000	103.10347	2.40000	135.34338			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.32010			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.41858	10.38000	100.39062			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.41858	10.38000	100.39062			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	100.16860			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.54000	100.61405	2.54000	109.21423			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.55000	209.00633	2.55000	209.82957			0.00	0	0
Total FRS109 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.51000	109.81747	2.51000	109.79679				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.58957				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.58000	208.11922	2.58000	208.94248				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.20743				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.47000	110.11763	2.47000	110.09700				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.60000	108.08087	2.60000	108.06026				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.74590				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.22600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.70500	106.60105	2.70500	106.07611				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.70000	113.60091	2.70000	260.29275				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.75000	111.46011	2.75000	258.47102				0.00	0	0
Total FRS121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS121									0.00	0	0
FRS12: On 31/01/2025 Spot Bond			2.40000	96.44158	2.40000	97.00455			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.68000	124.89575	2.68000	269.19036			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18000	129.51810	2.18000	279.15679			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.90000	122.92551	2.90000	264.94230			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.53500	102.15001	2.53500	129.39962			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.21371			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.06500	133.43706	2.06500	129.33419			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.38210			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.65080			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.03976			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.38000	109.31210	2.38000	109.29191			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	19.55520	104.97509	19.50519			0.00	0	0
Total FRS69 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	23.77030	101.07593	23.71153				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	15.91068	100.44759	15.87156				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	22.12300	100.76967	22.06845				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			2.07000	117.57169	2.07000	117.55087				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			2.33000	97.54803	2.33000	111.51230				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	98.61555				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			2.36000	97.28131	2.36000	111.20731				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	101.67818				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.38000	127.64467	2.38000	348.57375				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	99.92141				0.00	0	0
Total FRS94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.54756			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
FRX15 On 14/03/2015 Spot Bond			6.58000	102.03884	6.58000	102.02086			0.00	0	271,480,000
Total FRX15 SPOT									0.00	0	271,480,000
Total For FRX15									0.00	0	271,480,000
FRX16 On 15/09/2016 Spot Bond			7.52000	101.97230	7.52000	101.95152			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.90500	102.72133	7.90500	102.69933			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			8.05500	107.89037	8.05500	107.86696			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			8.54000	106.14754	8.54000	106.12342		35,194,194,000,000.00	4,121,100,000	3,488,090,000	
Total FRX19 SPOT								35,194,194,000,000.00	4,121,100,000	3,488,090,000	
Total For FRX19								35,194,194,000,000.00	4,121,100,000	3,488,090,000	
FRX20 On 01/10/2020 Spot Bond			8.80500	100.62534	8.80500	100.60151			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.37500	92.19534	9.37500	92.17200			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.52000	112.25240	9.52000	112.22388			0.00	0	700,000,000
Total FRX24 SPOT									0.00	0	700,000,000
Total For FRX24									0.00	0	700,000,000
FRX26 On 01/10/2026 Spot Bond			9.76000	100.41308	9.76000	99.11478			0.00	0	800,000,000
Total FRX26 SPOT									0.00	0	800,000,000
Total For FRX26									0.00	0	800,000,000
FRX31 On 21/02/2031 Spot Bond			10.11000	97.16173	10.11000	97.13569			0.00	0	0
Total FRX31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.09500	80.79944	10.09500	80.77758				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	100.85551				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	100.88611				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	100.89833				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	100.92884				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	100.97770				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.01432				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.17288				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
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	101.45271				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	101.51653				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.53148				0.00	0	0
Total FS2A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.57405				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	101.63795				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	101.69119				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	101.92538				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	100.72443				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	100.89298				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			8.84500	102.06096	8.84500	102.03669				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	101.59748				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GPT31 On 05/02/2015 Spot Bond			100.00000	85.33380	100.00000	80.04386				0.00	0	0
Total GPT31 SPOT										0.00	0	0
Total For GPT31										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.19350			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	100.19747			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.20516			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.21469			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.22790			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	101.25312			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	100.57915			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.45659			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.22001			0.00	0	0
Total GRT04 SPOT									0.00	0	0
Total For GRT04									0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.36896			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	101.18130			0.00	0	0
Total GRT06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.69064				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	100.88521				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	101.37637				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	100.77400				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	102.03283				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.25348				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	100.64680				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	101.09853				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.01199				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.01271				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	101.55448				0.00	0	0
Total HILC15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILC15										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.38666				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HILC17 On 05/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total HILC17 SPOT										0.00	0	0
Total For HILC17										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	100.36238				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			7.42116	101.33753	7.42116	97.60889				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
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	100.37843				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			8.42135	100.91438	8.42135	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.39906			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			8.87162	100.93609	8.87162	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	100.42424			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	100.43410			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	100.51304			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	100.53071			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.98339			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			8.87500	104.22920	8.87500	104.20462			0.00	0	0
Total HPF05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.98500	110.59102	7.98500	110.56750			16,461,876,000,000.00	2,061,600,000	2,099,130,000
Total HWAY20 SPOT									16,461,876,000,000.00	2,061,600,000	2,099,130,000
Total For HWAY20									16,461,876,000,000.00	2,061,600,000	2,099,130,000
HWAY2 On 07/12/2023 Spot Bond			1.98000	131.42493	1.98000	283.26821			0.00	0	9,767,460,000
Total HWAY23 SPOT									0.00	0	9,767,460,000
Total For HWAY23									0.00	0	9,767,460,000
HWAY2 On 07/12/2024 Spot Bond			1.99000	134.21787	1.99000	289.28792			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			9.35500	101.52456	9.35500	101.49934			56,320,842,000,000.00	6,020,400,000	4,206,680,000
Total HWAY34 SPOT									56,320,842,000,000.00	6,020,400,000	4,206,680,000
Total For HWAY34									56,320,842,000,000.00	6,020,400,000	4,206,680,000
HWAY3 On 31/07/2035 Spot Bond			9.29500	102.05181	9.29500	102.02662			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	88.13559	100.00000	87.92271			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	23.01960	100.00000	22.96323			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	58.06821	100.00000	57.92753			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	27.74979	100.00000	27.68256			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	16.25646	100.00000	16.21708			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	89.55128	100.00000	89.33496			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			1.72000	117.94183	1.72000	117.92212			25,715,630,388,000.00	14,950,947,900	108,747,580,600
Total I2025 SPOT									25,715,630,388,000.00	14,950,947,900	108,747,580,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									15,715,630,388,000.00	14,950,947,900	108,747,580,600
I2038 On 31/01/2038 Spot Bond			1.78000	125.21494	1.78000	125.19383			298,554,108,772,000.00	167,727,027,400	93,844,200,000
Total I2038 SPOT									18,554,108,772,000.00	167,727,027,400	93,844,200,000
Total For I2038									18,554,108,772,000.00	167,727,027,400	93,844,200,000
I2046 On 31/03/2046 Spot Bond			1.84000	124.94781	1.84000	124.92648			5,524,016,904,000.00	3,002,183,100	49,963,331,900
Total I2046 SPOT									5,524,016,904,000.00	3,002,183,100	49,963,331,900
Total For I2046									5,524,016,904,000.00	3,002,183,100	49,963,331,900
I2050 On 31/12/2050 Spot Bond			1.83000	135.41202	1.88000	133.73320			51,847,107,990,000.00	28,331,753,000	25,989,858,600
Total I2050 SPOT									51,847,107,990,000.00	28,331,753,000	25,989,858,600
Total For I2050									51,847,107,990,000.00	28,331,753,000	25,989,858,600
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.45000			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			7.30000	102.60976	7.30000	102.58974			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	101.64216			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	101.55281			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			8.09000	103.15951	8.09000	103.13691			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			7.74500	107.96364	7.74500	107.94098			774,500,000,000.00	100,000,000	50,000,000
Total IBL22 SPOT									774,500,000,000.00	100,000,000	50,000,000
Total For IBL22									774,500,000,000.00	100,000,000	50,000,000
IBL28 On 18/08/2016 Spot Bond			7.91000	102.38751	7.91000	102.36593			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.01142			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			1.50000	101.61171	1.50000	130.58249			0.00	0	0
Total IBL34 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.13500	104.83857	2.13500	132.80681			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	100.91101			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	101.38800			0.00	0	700,000,000
Total IBL38 SPOT									0.00	0	700,000,000
Total For IBL38									0.00	0	700,000,000
IBL39 On 02/04/2018 Spot Bond			7.86500	103.49428	7.86500	103.47235			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	101.37999			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	102.09482			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	99.93309			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			8.48500	101.36581	8.48500	101.34280			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.95000	95.31328	8.95000	95.29060		183,475,000,000.00	20,500,000	2,385,300,000	
Total IBL46 SPOT								183,475,000,000.00	20,500,000	2,385,300,000	
Total For IBL46								183,475,000,000.00	20,500,000	2,385,300,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.88535			0.00	0	700,000,000
Total IBL48 SPOT									0.00	0	700,000,000
Total For IBL48									0.00	0	700,000,000
IBL49 On 02/04/2018 Spot Bond			7.94500	98.92687	7.94500	98.90571			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			9.00000	102.83755	9.00000	102.78962			0.00	0	0
Total IBL50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.11463				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	100.11790				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	100.90026	7.90000	100.87902				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			8.26500	101.67228	8.26500	101.64991				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.12986				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	99.87464				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			7.51500	104.03051	7.51500	104.00966				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			8.22500	105.52152	8.22500	105.49840				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.38500	107.56736	9.38500	107.54056				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	100.74665				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.25109				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.15676				0.00	0	0
Total IBL63 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.16008				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.16325				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	0.00593	100.00000	0.00591				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.37964				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.30099				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			8.62500	99.05353	8.62500	99.03056				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	100.26129	5.00000	100.24786				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	100.26129	5.00000	100.24786				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.33743	5.00000	101.32384				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.25811	5.00000	100.24452				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	100.59254	4.00000	100.58154				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.44295	4.00000	100.21785				0.00	0	0
Total IDCP06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	33.46492	100.00000	33.36044				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	33.21905	100.00000	33.11534				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	33.21905	100.00000	33.11534				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	105.51339	9.20000	105.48732				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	100.87976				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	100.87976				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	101.88701				0.00	0	0
Total IHL03 SPOT										0.00	0	0
Total For IHL03										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.32688	100.00000	8.30649				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	99.93090				0.00	0	0
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	100.79129				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	82.02247	100.00000	81.83857				0.00	0	0
Total IM103U SPOT										0.00	0	0
Total For IM103U										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.84000	101.30936	8.84000	101.28557				0.00	0	0
Total IN04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.45451				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	10.50557	100.00000	10.48012				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	59.24558	100.00000	59.06061				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	84.10138	100.00000	83.90805				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	91.47870	100.00000	91.25000				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	9.29683	100.00000	9.25595				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	99.18479	100.00000	99.45504				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				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	96.80315	100.00000	96.55106				0.00	0	0
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.25000	99.94866	6.25000	99.96577				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.25000	99.93155	6.25000	99.86320				0.00	0	0
Total INA446 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INA446									0.00	0	0
INA447 On 18/11/2014 Spot Bond			6.25000	99.81200	6.25000	99.74381			0.00	0	0
Total INA447 SPOT									0.00	0	0
Total For INA447									0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.25000	99.69273	6.25000	99.62470			0.00	0	0
Total INA448 SPOT									0.00	0	0
Total For INA448									0.00	0	0
INA449 On 02/12/2014 Spot Bond			100.00000	93.58974	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total INA449 SPOT								50,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total For INA449								50,000,000,000,000.00	1,500,000,000	1,500,000,000	
INA450 On 09/12/2014 Spot Bond			6.35000	99.44637	6.35000	99.37760		158,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total INA450 SPOT								58,750,000,000,000.00	25,000,000,000	25,000,000,000	
Total For INA450								58,750,000,000,000.00	25,000,000,000	25,000,000,000	
INA503 On 13/01/2015 Spot Bond			6.40000	98.83885	6.40000	98.77038		0.00	0	0	
Total INA503 SPOT								0.00	0	0	
Total For INA503								0.00	0	0	
INA504 On 20/01/2015 Spot Bond			6.45000	98.70921	6.45000	98.64038		0.00	0	0	
Total INA504 SPOT								0.00	0	0	
Total For INA504								0.00	0	0	
INA505 On 27/01/2015 Spot Bond			6.45000	98.58883	6.45000	98.52017		0.00	0	0	
Total INA505 SPOT								0.00	0	0	
Total For INA505								0.00	0	0	
INA506 On 03/02/2015 Spot Bond			6.45000	98.46874	6.45000	98.40025		0.00	0	0	
Total INA506 SPOT								0.00	0	0	
Total For INA506								0.00	0	0	
INA507 On 10/02/2015 Spot Bond			6.45000	98.34895	6.45000	98.28063		82,560,000,000,000.00	12,800,000,000	12,800,000,000	
Total INA507 SPOT								52,560,000,000,000.00	12,800,000,000	12,800,000,000	
Total For INA507								52,560,000,000,000.00	12,800,000,000	12,800,000,000	
INA508 On 17/02/2015 Spot Bond			100.00000	78.15846	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total INA508 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For INA508								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.96186		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			10.98431	102.39142	10.98431	102.02038		0.00	0	0	
Total ING115 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.98431	101.14937	10.98431	101.12186				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.08710				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	101.66663				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	101.06675				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	100.61696	6.50000	100.59927				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.09043				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	95.44484				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.06391				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.45764				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	101.04821				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	100.04180				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	100.81838				0.00	0	0
Total ING235 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.81357				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	100.05358				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	99.92745				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	101.46082				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	101.44442				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	95.70714				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	102.92932				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	102.37419				0.00	0	0
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	100.38989				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	100.92630				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	101.01068				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	101.26212				0.00	0	0
Total INGR02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INGR02										0.00	0	0
INGR02 On 08/05/2015 Spot Bond				100.00000	0.00000	103.51534				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR04 On 07/11/2014 Spot Bond				100.00000	0.00000	99.98271				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	99.83842				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	84.49074	100.00000	84.29561				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	100.66411				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	100.50454				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.51102				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.60000	101.02400	8.60000	101.00064				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	100.75399				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	100.77159				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	100.78334				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.45046				0.00	0	0
Total IPF10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.47313			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.75336			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.17500	105.28985	9.17500	105.26419		18,350,000,000,000.00	2,000,000,000	1,000,000,000	
Total IPL10 SPOT								18,350,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IPL10								18,350,000,000,000.00	2,000,000,000	1,000,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.07086			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			8.43500	104.44972	8.43500	104.42589		20,421,135,000,000.00	2,421,000,000	2,040,200,000	
Total IPL6 SPOT								20,421,135,000,000.00	2,421,000,000	2,040,200,000	
Total For IPL6								20,421,135,000,000.00	2,421,000,000	2,040,200,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.64770			0.00	0	0
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.58125			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	101.95189			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	101.85422			0.00	0	0
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	101.10582			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			8.48000	105.18345	8.48000	105.15958			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	102.73280			0.00	0	0
Total IV015 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.44409			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			3.22500	97.69517	3.22500	126.32215			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	140.14910	3.65000	140.11830			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	100.83328			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.56667			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.47920			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.30999			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	100.90555			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			3.72000	97.48995	3.72000	98.31953			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.72000	97.40868	3.72000	104.65330			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.40194			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.81242			0.00	0	0
Total IV032 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.10500	110.69312	10.10500	110.66298			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.33317			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	138.61549	3.75000	138.58466			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	99.72677	100.00000	100.00000			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	99.88923	100.00000	99.62072			0.00	0	0
Total IV446U SPOT									0.00	0	0
Total For IV446U									0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.43596			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA446 On 13/11/2014 Spot Bond			6.25000	99.89737	6.25000	99.82906			0.00	0	0
Total IVA446 SPOT									0.00	0	0
Total For IVA446									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.35000	99.53247	6.35000	99.46358			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			6.35000	99.41197	6.35000	99.34325			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			6.40000	98.92457	6.40000	98.85598			0.00	0	0
Total IVA502 SPOT									0.00	0	0
Total For IVA502									0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.45000	98.79537	6.45000	98.72643			0.00	0	0
Total IVA503 SPOT									0.00	0	0
Total For IVA503									0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.45000	98.67478	6.45000	98.60601			0.00	0	0
Total IVA504 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA504									0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.45000	98.67478	6.45000	98.48588			0.00	0	0
Total IVA505 SPOT									0.00	0	0
Total For IVA505									0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.43449	6.45000	98.36605			0.00	0	0
Total IVA506 SPOT									0.00	0	0
Total For IVA506									0.00	0	0
IVA507 On 12/02/2015 Spot Bond			6.45000	98.31478	6.45000	98.24650		1,935,000,000,000.00	300,000,000	300,000,000	
Total IVA507 SPOT								1,935,000,000,000.00	300,000,000	300,000,000	
Total For IVA507								1,935,000,000,000.00	300,000,000	300,000,000	
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	99.87502			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	100.80386			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	100.52861			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	100.61838			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.51024			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	101.70027			0.00	0	0
Total IVC015 SPOT									0.00	0	0
Total For IVC015									0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.37471			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.50497			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.50822			0.00	0	0
Total IVC018 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC018									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.51470			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.48551			0.00	0	0
Total IVC020 SPOT									0.00	0	0
Total For IVC020									0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.36008			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.16763			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.02845			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.78979			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.38289			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.36913			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	100.73324			0.00	0	0
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	100.52424			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	100.26335			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	100.15042			0.00	0	0
Total IVC030 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.95678				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	100.79682				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	100.81685				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	100.81684				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			8.82500	102.85170	8.82500	104.58454				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.17235	100.00000	13.12282				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	10.27464	100.00000	10.22945				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	100.39000				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			9.04500	102.20388	9.04500	104.15275				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.17069				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	99.84796				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.02780				0.00	0	0
Total IVC043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	101.82326				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.25277				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.45306				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.28000	104.39157	7.28000	100.38660				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	98.65952	100.00000	99.89626				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	100.15182				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	84.07642	100.00000	83.88621				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	100.19910				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	39.59249	100.00000	39.49657				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	100.87469				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	98.11828	100.00000	97.85523				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	96.02337	100.00000	95.77525				0.00	0	0
Total JDG08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG08U										0.00	0	0
JDG09I On 29/01/2015 Spot Bond			100.00000	82.74114	100.00000	82.55686				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10I On 29/01/2015 Spot Bond			100.00000	87.16004	100.00000	86.96592				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11I On 04/02/2015 Spot Bond			100.00000	81.73809	100.00000	81.55845				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12I On 18/03/2015 Spot Bond			100.00000	91.47747	100.00000	91.25216				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00I On 13/06/2017 Spot Bond				100.00000	0.00000	101.13392				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00I On 13/06/2019 Spot Bond				100.00000	0.00000	101.17490				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00I On 06/06/2019 Spot Bond				100.00000	0.00000	101.31691				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03I On 30/10/2015 Spot Bond			100.00000	52.20318	100.00000	52.07671				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00I On 31/08/2017 Spot Bond				100.00000	0.00000	101.56838				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00I On 01/11/2017 Spot Bond				100.00000	0.00000	100.02718				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			8.32000	140.90503	8.32000	140.87331				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	101.07898				0.00	0	0
Total LBK02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.95090			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.04428			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.36480			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	100.92279			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.15304			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.12477			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			8.52500	99.70436	8.52500	99.68174		189,255,000,000.00	22,200,000	2,445,900,000	
Total LGL02 SPOT								189,255,000,000.00	22,200,000	2,445,900,000	
Total For LGL02								189,255,000,000.00	22,200,000	2,445,900,000	
LGL03 On 03/04/2018 Spot Bond			8.59500	75.09256	8.59500	97.93205		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			9.13000	102.24582	9.13000	102.22102		186,252,000,000.00	20,400,000	587,900,000	
Total LGL04 SPOT								186,252,000,000.00	20,400,000	587,900,000	
Total For LGL04								186,252,000,000.00	20,400,000	587,900,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.59240		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			9.80000	105.19332	9.80000	105.16582		20,384,000,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								20,384,000,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								20,384,000,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.73319		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL03										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.61460				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	101.71667				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.83876				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.64165				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	99.44231				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	0.00000	98.89368				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	0.00000	100.48889				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.42722				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	91.47870	100.00000	91.25000				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	98.11828	100.00000	97.85523				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	101.17924				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.18791				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.02051				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.54536				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	101.13453				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	101.65395				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	100.99120				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.35579				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	99.91761				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.90167				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.40011				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.49820				0.00	0	0
Total MBF039 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF039									0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.98228			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.98188			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	98.39573	100.00000	98.13333			0.00	0	0
Total MBP23U SPOT									0.00	0	0
Total For MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	36.68068	100.00000	36.59085			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	88.99756	100.00000	88.78049			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	17.24412	100.00000	17.16828			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	20.39312	100.00000	20.24005			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	20.52572	100.00000	20.37165			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.48500	102.53601	8.48500	102.51260		7,299,645,500,000.00	860,300,000	543,400,000	
Total MBSA01 SPOT								7,299,645,500,000.00	860,300,000	543,400,000	
Total For MBSA01								7,299,645,500,000.00	860,300,000	543,400,000	
MBSA0 On 15/04/2019 Spot Bond			8.50500	102.00554	8.50500	101.98220		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	101.17619		0.00	0	0	
Total MCB3M SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MCB3M									0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	101.09849			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	100.47212			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	100.62767			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.44289			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.55694			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.68000	102.35478	7.68000	102.33360			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			8.47500	106.13176	8.47500	106.10783			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			9.30000	107.02774	9.30000	107.00131			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			6.30500	103.94271	6.30500	103.92488		10,088,000,000,000.00	1,600,000,000	800,000,000	
Total MET01 SPOT								10,088,000,000,000.00	1,600,000,000	800,000,000	
Total For MET01								10,088,000,000,000.00	1,600,000,000	800,000,000	
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.89220			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	100.92275			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			9.30000	104.87820	9.30000	105.00347			0.00	0	0
Total MFS1B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.45000	102.08150	7.45000	102.06087			0.00	0	4,970,000,000
Total MGL01 SPOT									0.00	0	4,970,000,000
Total For MGL01									0.00	0	4,970,000,000
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.47586			0.00	0	0
Total MIL01 SPOT									0.00	0	0
Total For MIL01									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.60500	104.23645	8.60500	104.21246			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.05150			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			9.17500	107.59413	9.17500	105.58612		7,340,000,000,000.00		800,000,000	400,000,000
Total MMIG02 SPOT								7,340,000,000,000.00		800,000,000	400,000,000
Total For MMIG02								7,340,000,000,000.00		800,000,000	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.47308	100.00000	15.43518			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	101.71861			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			8.30500	104.10773	8.30500	104.08459			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.40000	104.23686	7.40000	104.21628		28,712,000,000,000.00		3,880,000,000	970,000,000
Total MTN03 SPOT								28,712,000,000,000.00		3,880,000,000	970,000,000
Total For MTN03								28,712,000,000,000.00		3,880,000,000	970,000,000
MTN04 On 13/07/2017 Spot Bond			8.29500	107.52967	8.29500	107.50593			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	6.10974	100.89771	6.09482			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.19133	100.61875	6.17624			0.00	0	0
Total N4A302 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	99.84901				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	99.84777				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	99.83508				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	99.82008				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	0.72545	100.00000	0.72369				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	0.72545	100.00000	0.72369				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			8.75000	101.06992	8.75000	101.04640				0.00	0	0
Total NAM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.59000	100.88150	7.59000	100.86109				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			8.82000	104.40280	8.82000	104.37831				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.62500	104.88959	8.62500	104.86512				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 20/02/2015 Spot Bond				100.00000	0.00000	101.54368				0.00	0	5,900,000,000
Total NBK12B SPOT										0.00	0	5,900,000,000
Total For NBK12B										0.00	0	5,900,000,000
NBK13 On 19/03/2024 Spot Bond			9.08500	105.30586	9.08500	105.28002				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.71801				0.00	12,400,000	3,100,000
Total NBK13B SPOT										0.00	12,400,000	3,100,000
Total For NBK13B										0.00	12,400,000	3,100,000
NBK14 On 26/06/2021 Spot Bond			8.98500	104.89947	8.98500	104.82351				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	101.58701				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	102.78672				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16 On 25/07/2016 Spot Bond				100.00000	0.00000	100.43083				0.00	0	0
Total NBK16B SPOT										0.00	0	0
Total For NBK16B										0.00	0	0
NBK17 On 28/11/2016 Spot Bond				100.00000	0.00000	101.46780				0.00	0	0
Total NBK17B SPOT										0.00	0	0
Total For NBK17B										0.00	0	0
NBK18 On 20/03/2017 Spot Bond				100.00000	0.00000	100.85545				0.00	0	0
Total NBK18B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.80325			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	100.85466			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			7.00000	104.41852	7.00000	104.39867		249,977,000,000,000.00	35,711,000,000	18,518,300,000	
Total NBK2A SPOT								19,977,000,000,000.00	35,711,000,000	18,518,300,000	
Total For NBK2A								19,977,000,000,000.00	35,711,000,000	18,518,300,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.31202			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			8.30500	113.91744	8.30500	113.89184		172,744,000,000.00	20,800,000	1,449,000,000	
Total NBK3A SPOT								172,744,000,000.00	20,800,000	1,449,000,000	
Total For NBK3A								172,744,000,000.00	20,800,000	1,449,000,000	
NBK4 On 28/10/2024 Spot Bond			10.49500	36.96249	10.49500	36.95238			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			7.20000	101.57405	7.20000	101.55464			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	100.58745			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	100.38510			0.00	0	0
Total NBK7B SPOT								0.00	0	0	
Total For NBK7B								0.00	0	0	
NBK9A On 23/03/2016 Spot Bond			7.70000	103.27533	7.70000	103.25378			0.00	0	1,760,000,000
Total NBK9A SPOT								0.00	0	1,760,000,000	
Total For NBK9A								0.00	0	1,760,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.90263			0.00	0	0
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.98983			0.00	0	0
Total NCLN48 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.50953				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	100.66958				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	100.49108				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	101.44667				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	92.81171				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.35336				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.21309				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.17082				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	89.14668				0.00	0	0
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	100.83859				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	99.77275				0.00	0	0
Total NCLN74 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.96243				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	100.91357				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.38167				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	100.88361				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	100.87049				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	100.86989				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.11955				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	100.99992				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			9.66500	106.95368	9.66500	107.34755				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	100.99387				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.70000	105.69134	9.70000	106.22928				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	100.99992				0.00	0	0
Total NCLN87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.90076				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	100.94044				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.00958				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.02165				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			7.99000	103.54151	7.99000	103.51911				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.24282				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	103.44520				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			9.68500	105.44815	9.68500	105.66608				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	102.59014				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.54697				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.56093				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			11.69500	117.53224	11.69500	117.49595		38,125,700,000,000.00		3,260,000,000	1,630,000,000	
Total NEDH1A SPOT								38,125,700,000,000.00		3,260,000,000	1,630,000,000	

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 NEDH1A									18,125,700,000,000.00	3,260,000,000	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.17390			0.00	400,000,000	200,000,000
Total NEDH1B SPOT									0.00	400,000,000	200,000,000
Total For NEDH1B									0.00	400,000,000	200,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	102.06343			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			2.19000	170.05876	2.19000	170.02816			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	94.98012	2.60000	137.85068			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.35000	107.14029	8.35000	107.11648			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	101.07027			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			8.98000	108.47634	8.98000	108.45017			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.54467			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	101.61094			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	101.46167			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.51360			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.48246			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.18000	108.48526	9.18000	110.04934				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	101.51365				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	101.54473				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.52397				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			9.38000	108.49443	9.38000	108.46709				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	101.58631				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	101.56548				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.57586				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	101.95945				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	101.83301				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	101.60699				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			8.16500	119.22879	8.16500	119.20272				0.00	0	690,840,000
Total NRA018 SPOT										0.00	0	690,840,000

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 NRA018									0.00	0	690,840,000
NRA02: On 31/10/2022 Spot Bond			9.02500	118.30021	9.02500	118.27137			1,805,000,000,000.00	200,000,000	434,610,000
Total NRA022 SPOT									1,805,000,000,000.00	200,000,000	434,610,000
Total For NRA022									1,805,000,000,000.00	200,000,000	434,610,000
NRA02: On 31/05/2023 Spot Bond			2.08500	175.41844	2.08500	175.38737			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			9.76000	124.17170	9.76000	124.13938			49,190,400,000,000.00	5,040,000,000	2,920,000,000
Total NRA028 SPOT									19,190,400,000,000.00	5,040,000,000	2,920,000,000
Total For NRA028									19,190,400,000,000.00	5,040,000,000	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.83625			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	100.00000			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	100.67397			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	100.99585			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.23143			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.48938			0.00	0	400,000,000
Total NTC18 SPOT									0.00	0	400,000,000
Total For NTC18									0.00	0	400,000,000
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.69725			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	102.11823			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	18.56254	100.00000	18.51757			0.00	0	0
Total NYT13U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	56.80820	100.00000	56.67059			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			7.29000	101.76498	7.29000	101.74497		126,265,716,000,000.00	17,320,400,000	8,660,400,000	
Total OML01 SPOT								126,265,716,000,000.00	17,320,400,000	8,660,400,000	
Total For OML01								126,265,716,000,000.00	17,320,400,000	8,660,400,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.33062	100.00000	21.27895		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	87.82561	100.00000	87.62088		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	99.90375		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	100.26360		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	101.25143		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	101.14724		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	100.00000		0.00	0	0	
Total PMM14 SPOT								0.00	0	0	
Total For PMM14								0.00	0	0	
PMM15 On 04/05/2015 Spot Bond			100.00000	72.06095	100.00000	71.92848		900,000,000,000,000.00	29,000,000,000	14,500,000,000	
Total PMM15 SPOT								900,000,000,000,000.00	29,000,000,000	14,500,000,000	
Total For PMM15								900,000,000,000,000.00	29,000,000,000	14,500,000,000	
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.96691		0.00	0	0	
Total PPC001 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC001									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	100.96095			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.32526			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			9.27500	106.23347	9.27500	106.15047			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.19619			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.20154			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.20395			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.20931			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.23229			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.23763			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.13497			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			7.74000	42.97860	7.74000	42.96968			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			6.30000	107.84853	6.30000	107.83006		796,125,000,000,000.00	1,078,750,000,000	622,816,666,600	
Total R158 SPOT								16,125,000,000,000.00	078,750,000,000	522,816,666,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R158									16,125,000,000,000.00	078,750,000,000	522,816,666,600
R158P On 15/09/2015 Spot Bond			6.49000	94.69413	6.49000	94.67742			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.59000	113.82792	6.59000	113.80754			142,391,108,538,000.00	932,077,558,200	546,948,891,500
Total R159 SPOT									12,391,108,538,000.00	932,077,558,200	546,948,891,500
Total For R159									12,391,108,538,000.00	932,077,558,200	546,948,891,500
R159P On 15/09/2016 Spot Bond			6.42000	88.94691	6.42000	88.93139			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			7.96000	123.48909	7.92000	123.81133			520,282,792,928,000.00	3,080,437,536,800	1,749,818,626,500
Total R186 SPOT									10,282,792,928,000.00	080,437,536,800	749,818,626,500
Total For R186									10,282,792,928,000.00	080,437,536,800	749,818,626,500
R187P On 21/12/2026 Spot Bond			7.66000	40.20933	7.66000	40.20108			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			7.58000	37.67665	7.58000	37.66899			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.68000	289.62158	1.68000	289.57346			78,194,201,904,000.00	46,544,167,800	27,428,341,500
Total R197 SPOT									78,194,201,904,000.00	46,544,167,800	27,428,341,500
Total For R197									78,194,201,904,000.00	46,544,167,800	27,428,341,500
R201 On 21/12/2014 Spot Bond			5.71000	103.66147	5.73000	103.64283			111,878,248,906,000.00	19,593,388,600	6,570,694,300
Total R201 SPOT									11,878,248,906,000.00	19,593,388,600	6,570,694,300
Total For R201									11,878,248,906,000.00	19,593,388,600	6,570,694,300
R202 On 07/12/2033 Spot Bond			1.75000	235.32783	1.75000	235.28828			536,333,787,500,000.00	306,476,450,000	153,721,259,200
Total R202 SPOT									16,333,787,500,000.00	306,476,450,000	153,721,259,200
Total For R202									16,333,787,500,000.00	306,476,450,000	153,721,259,200
R2023 On 28/02/2023 Spot Bond			7.68000	101.86299	7.68500	101.81138			340,350,880,000,000.00	695,358,187,500	435,920,016,000
Total R2023 SPOT									10,350,880,000,000.00	695,358,187,500	435,920,016,000
Total For R2023									10,350,880,000,000.00	695,358,187,500	435,920,016,000
R203 On 15/09/2017 Spot Bond			6.76000	105.00257	6.74500	105.02260			974,235,363,484,000.00	1,179,620,615,900	557,556,500,000
Total R203 SPOT									4,235,363,484,000.00	179,620,615,900	557,556,500,000
Total For R203									4,235,363,484,000.00	179,620,615,900	557,556,500,000
R2030 On 31/01/2030 Spot Bond			8.34500	99.18777	8.34500	99.16575			612,386,175,041,000.00	1,151,873,717,800	455,833,463,700
Total R2030 SPOT									12,386,175,041,000.00	151,873,717,800	455,833,463,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									12,386,175,041,000.00	151,873,717,800	455,833,463,700
R2032 On 31/03/2032 Spot Bond			8.50000	98.59721	8.50000	98.57466			546,317,300,000,000.00	417,213,800,000	255,877,284,100
Total R2032 SPOT									16,317,300,000,000.00	417,213,800,000	255,877,284,100
Total For R2032									16,317,300,000,000.00	417,213,800,000	255,877,284,100
R2037 On 31/01/2037 Spot Bond			8.61500	101.13421	8.61500	101.11103			490,770,960,961,000.00	405,196,861,400	269,772,104,000
Total R2037 SPOT									10,770,960,961,000.00	405,196,861,400	269,772,104,000
Total For R2037									10,770,960,961,000.00	405,196,861,400	269,772,104,000
R204 On 21/12/2018 Spot Bond			7.06000	106.33606	7.05500	106.33388			732,412,589,454,000.00	1,236,885,635,900	538,799,379,800
Total R204 SPOT									12,412,589,454,000.00	236,885,635,900	538,799,379,800
Total For R204									12,412,589,454,000.00	236,885,635,900	538,799,379,800
R2044 On 31/01/2044 Spot Bond			8.70500	102.80488	8.70500	102.78108			717,918,625,000,000.00	312,225,000,000	139,561,500,000
Total R2044 SPOT									17,918,625,000,000.00	312,225,000,000	139,561,500,000
Total For R2044									17,918,625,000,000.00	312,225,000,000	139,561,500,000
R2048 On 28/02/2048 Spot Bond			8.69500	102.21727	8.69500	102.19323			693,995,566,943,500.00	424,841,353,300	408,440,709,900
Total R2048 SPOT									13,995,566,943,500.00	424,841,353,300	408,440,709,900
Total For R2048									13,995,566,943,500.00	424,841,353,300	408,440,709,900
R207 On 15/01/2020 Spot Bond			7.30500	102.01638	7.30000	102.01775			439,393,308,572,500.00	333,934,744,500	481,010,546,600
Total R207 SPOT									19,393,308,572,500.00	333,934,744,500	481,010,546,600
Total For R207									19,393,308,572,500.00	333,934,744,500	481,010,546,600
R208 On 31/03/2021 Spot Bond			7.46500	97.11031	7.47500	97.04173			756,399,794,549,000.00	905,076,998,600	915,991,325,700
Total R208 SPOT									16,399,794,549,000.00	905,076,998,600	915,991,325,700
Total For R208									16,399,794,549,000.00	905,076,998,600	915,991,325,700
R209 On 31/03/2036 Spot Bond			8.58500	77.94579	8.53500	78.32945			838,823,836,798,000.00	680,119,258,800	583,884,626,100
Total R209 SPOT									18,823,836,798,000.00	680,119,258,800	583,884,626,100
Total For R209									18,823,836,798,000.00	680,119,258,800	583,884,626,100
R210 On 31/03/2028 Spot Bond			1.72000	173.97844	1.75000	173.35595			38,830,693,856,000.00	22,575,984,800	39,486,566,100
Total R210 SPOT									18,830,693,856,000.00	22,575,984,800	39,486,566,100
Total For R210									18,830,693,856,000.00	22,575,984,800	39,486,566,100
R211 On 31/01/2017 Spot Bond			0.80000	132.59211	0.80000	132.57326			99,843,418,640,000.00	124,804,273,300	84,687,750,800
Total R211 SPOT									19,843,418,640,000.00	124,804,273,300	84,687,750,800
Total For R211									19,843,418,640,000.00	124,804,273,300	84,687,750,800
R212 On 31/01/2022 Spot Bond			1.56500	137.86270	1.56500	137.84027			321,561,188,989,500.00	205,470,408,300	118,107,100,000
Total R212 SPOT									21,561,188,989,500.00	205,470,408,300	118,107,100,000
Total For R212									21,561,188,989,500.00	205,470,408,300	118,107,100,000
R213 On 28/02/2031 Spot Bond			8.43000	88.74588	8.38000	89.12602			956,834,596,193,000.00	943,871,245,100	579,753,900,000
Total R213 SPOT									16,834,596,193,000.00	943,871,245,100	579,753,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213									6,834,596,193,000.00	943,871,245,100	579,753,900,000
R214 On 28/02/2041 Spot Bond			8.63500	79.15359	8.63500	79.13511			142,599,240,039,000.00	942,976,171,400	605,655,976,800
Total R214 SPOT									12,599,240,039,000.00	942,976,171,400	605,655,976,800
Total For R214									12,599,240,039,000.00	942,976,171,400	605,655,976,800
R227C On 15/03/2015 Spot Bond			6.65000	97.72109	6.65000	97.70370			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			6.49000	94.69413	6.49000	94.67742			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			6.41000	91.81415	6.41000	91.79815			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			6.42000	88.94691	6.42000	88.93139			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			5.73500	99.31340	5.73500	99.29791			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			6.56000	96.07574	6.56000	96.05880			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			6.43000	93.15584	6.43000	93.13973			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			6.41000	90.28251	6.41000	90.26695			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			6.47000	87.37107	6.47000	87.35587			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			6.72000	84.09818	6.72000	84.08300			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			6.77000	81.24164	6.77000	81.22686			0.00	0	0
Total R332C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.06000	77.78825	7.06000	77.77351			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.04000	75.19579	7.04000	75.18157			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			7.02000	72.70377	7.02000	72.69006			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			7.01000	70.27315	7.01000	70.25993			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			7.26000	66.97863	7.26000	66.96558			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			7.24000	64.70886	7.24000	64.69628			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			7.39500	61.83310	7.39500	61.82083			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			7.36500	59.75130	7.36500	59.73950			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			7.33500	57.75632	7.33500	57.74496			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			7.30500	55.84413	7.30500	55.83319			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			7.26500	54.05584	7.26500	54.04530			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			7.22500	52.34505	7.22500	52.33490			0.00	0	0
Total R344C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R344C										0.00	0	0
R345C On 21/06/2024 Spot Bond			7.86000	47.63183	7.86000	47.62179				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.82000	46.00956	7.82000	45.99992				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			7.78000	44.45969	7.78000	44.45041				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			7.74000	42.97860	7.74000	42.96968				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			7.70000	41.56289	7.70000	41.55431				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			7.66000	40.20933	7.66000	40.20108				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			7.62000	38.91488	7.62000	38.90693				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			7.58000	37.67665	7.58000	37.66899				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	100.58995				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	101.77081				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	100.63767				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	100.50291				0.00	0	0
Total RCSB06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	19.90390	100.00000	19.85569				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.88663	100.00000	8.86510				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	24.26055	100.00000	24.20114				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	44.44444	100.00000	29.62963				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.04760				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	101.19654				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	101.58447				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	100.79411				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	101.39068				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.95801				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.54378				0.00	0	300,000,000
Total RES15 SPOT										0.00	0	300,000,000
Total For RES15										0.00	0	300,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.01960				0.00	0	0
Total RES18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.22270				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.33405				0.00	12,740,000,000	6,370,000,000
Total RES27 SPOT										0.00	12,740,000,000	6,370,000,000
Total For RES27										0.00	12,740,000,000	6,370,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.45871				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.28357				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	100.63898				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.35726				0.00	0	1,000,000,000
Total RES32 SPOT										0.00	0	1,000,000,000
Total For RES32										0.00	0	1,000,000,000
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	102.31684				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	83.46919				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	80.86991				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	84.25335				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	88.52874				0.00	0	0
Total RP008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.16734				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	81.82277				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	91.65138				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	105.28603	12.35000	105.25175				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	13.13406	100.00000	13.10224				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.36638				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	101.23972				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	101.88228				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	100.97780				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	4.15687	100.00000	4.14669				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	22.60916	100.00000	22.55439				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	33.32910	100.00000	33.24835				0.00	0	0
Total RPP07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	12.31260	100.00000	12.29751			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	26.61737	100.00000	26.55288			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	99.49774			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	76.96680			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			8.77500	106.25080	8.77500	106.22573		179,010,000,000.00	20,400,000	773,800,000	
Total RW21 SPOT								179,010,000,000.00	20,400,000	773,800,000	
Total For RW21								179,010,000,000.00	20,400,000	773,800,000	
RW23 On 10/12/2023 Spot Bond			8.93500	107.41019	8.93500	107.38453		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			9.61000	90.97543	9.61000	108.99999		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	96.59870		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.79000	110.53202	7.79000	110.50908		17,917,000,000,000.00	2,300,000,000	1,150,000,000	
Total SBK12 SPOT								17,917,000,000,000.00	2,300,000,000	1,150,000,000	
Total For SBK12								17,917,000,000,000.00	2,300,000,000	1,150,000,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.67119		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			8.79500	106.46558	8.79500	106.44055		0.00	0	0	
Total SBK14 SPOT								0.00	0	0	
Total For SBK14								0.00	0	0	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.31731		0.00	0	0	
Total SBK15 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.48851			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.15873			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	100.29977			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.29479			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			6.95000	105.77563	6.95000	105.75600			0.00	0	0
Total SBK7 SPOT									0.00	0	0
Total For SBK7									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.55500	100.18307	8.55500	100.16002		40,550,700,000,000.00	4,740,000,000	2,370,000,000	
Total SBK9 SPOT								10,550,700,000,000.00	4,740,000,000	2,370,000,000	
Total For SBK9								10,550,700,000,000.00	4,740,000,000	2,370,000,000	
SBN27 On 15/09/2015 Spot Bond			7.76000	106.60407	7.76000	106.58166			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	106.43542	7.96000	106.41248			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			7.55000	106.78162	7.55000	106.75977			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			8.14500	101.45351	8.14500	101.43113			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.69500	106.65898	7.69500	106.63674			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			7.95000	106.44384	7.95000	106.42092			0.00	0	0
Total SBN35 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.07721				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.73688				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.79500	103.91079	7.79500	103.88884				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.82545				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.95296				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	104.88086				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			9.24500	108.34534	9.24500	108.31859				0.00	0	710,000,000
Total SBS19 SPOT										0.00	0	710,000,000
Total For SBS19										0.00	0	710,000,000
SBS20 On 15/05/2026 Spot Bond			9.82000	101.35299	9.82000	101.32659				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	99.76317				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	101.76273				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.74080				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.92207				0.00	0	0
Total SBS24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.63500	104.88574	8.63500	104.86165			537,960,500,000.00	62,300,000	1,084,000,000
Total SBS25 SPOT									537,960,500,000.00	62,300,000	1,084,000,000
Total For SBS25									537,960,500,000.00	62,300,000	1,084,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	15.39898	100.00000	15.36508			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			9.22500	107.71078	9.22500	107.68439			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	100.43632			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.73500	103.33218	8.73500	103.30804			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			9.83000	92.58262	9.83000	92.55848			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	101.09332			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			9.57000	133.84946	9.57000	105.46657			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	100.96331			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	100.98937			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			9.72000	110.09662	9.72000	103.69298			29,160,000,000,000.00	3,000,000,000	1,500,000,000
Total SBS34 SPOT									29,160,000,000,000.00	3,000,000,000	1,500,000,000
Total For SBS34									29,160,000,000,000.00	3,000,000,000	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			9.17500	96.86483	9.17500	96.84121			1,651,500,000,000.00	180,000,000	5,700,000
Total SBS4 SPOT									1,651,500,000,000.00	180,000,000	5,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS4										1,651,500,000,000.00	180,000,000	5,700,000
SBS9 On 07/07/2016 Spot Bond			7.59000	109.68224	7.59000	109.66005				0.00	0	330,000,000
Total SBS9 SPOT										0.00	0	330,000,000
Total For SBS9										0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.21000	129.23497	2.21000	278.54632				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			1.44500	102.97939	1.44500	130.73756				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.90019				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	100.52385				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	15.28453	100.00000	15.24709				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				164.59181	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.07000	115.00836	2.07000	128.98894				0.00	0	0
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.61696	6.50000	100.59927				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.46011				0.00	2,500,000,000	1,000,000,000
Total SHS01 SPOT										0.00	2,500,000,000	1,000,000,000
Total For SHS01										0.00	2,500,000,000	1,000,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.82836				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	102.35052				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.77500	103.05483	8.77500	103.03065				0.00	0	262,600,000
Total SHS05 SPOT										0.00	0	262,600,000
Total For SHS05										0.00	0	262,600,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.07481				0.00	46,800,000	11,700,000
Total SHS06 SPOT										0.00	46,800,000	11,700,000
Total For SHS06										0.00	46,800,000	11,700,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.83888				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	100.95157				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	100.87384				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	16.29594	100.00000	16.25646				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	101.17553				0.00	0	0
Total SHS12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	65.45789	100.00000	65.25353			0.00	0	0
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	101.07039			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	23.07612	100.00000	23.01960			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	34.49336	100.00000	34.38449			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	25.40611	100.00000	25.32679			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			9.08500	104.24195	9.08500	104.16522			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.38130			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	100.75924			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			7.84000	105.10191	7.84000	105.07995		33,555,200,000,000.00	4,280,000,000	2,140,000,000	
Total SLI2 SPOT								33,555,200,000,000.00	4,280,000,000	2,140,000,000	
Total For SLI2								33,555,200,000,000.00	4,280,000,000	2,140,000,000	
SLI3 On 15/08/2023 Spot Bond			8.65500	102.23568	8.65500	102.08174		0.00	0	50,000,000	
Total SLI3 SPOT								0.00	0	50,000,000	
Total For SLI3								0.00	0	50,000,000	
SNT01 On 15/09/2017 Spot Bond			8.09500	101.57898	8.09500	101.55671		44,684,400,000,000.00	5,520,000,000	2,760,000,000	
Total SNT01 SPOT								44,684,400,000,000.00	5,520,000,000	2,760,000,000	
Total For SNT01								44,684,400,000,000.00	5,520,000,000	2,760,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.58563		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.78250			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	102.09316			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	101.05110			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	101.07942			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.12990			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			7.84500	106.15108	7.84500	106.12876			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	100.45817			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	100.73679			0.00	0	230,000,000
Total SSA04 SPOT									0.00	0	230,000,000
Total For SSA04									0.00	0	230,000,000
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.43862			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			9.02500	96.40048	9.02500	96.37711		375,440,000,000.00		41,600,000	125,900,000
Total SSA06 SPOT								375,440,000,000.00		41,600,000	125,900,000
Total For SSA06								375,440,000,000.00		41,600,000	125,900,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.47362			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	100.94210			0.00	0	0
Total SSN002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN002										0.00	0	0
SSN00: On 25/04/2017 Spot Bond				100.00000	0.00000	100.21986				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.08300	89.56022	9.08300	89.53837				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.57500	91.85010	8.57500	91.82891				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 21/12/2014 Spot Bond			6.97500	103.50471	6.97500	103.48510				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.56000	96.85151	8.56000	96.82944				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	101.08934				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.92500	102.00704	7.92500	101.98514				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.47000	109.69926	2.47000	110.09700				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.00500	102.00187	8.00500	102.98452				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.97040				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.52000	110.92486	9.52000	110.89667				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.29307				0.00	0	0
Total SSN018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN018										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			9.73000	79.19442	9.73000	79.17363				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.34431				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.00000	0.00000	101.00237				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.42111				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	100.94750				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	100.47022				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.33136	0.00000	98.40162				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	98.11828	100.00000	97.85523				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	99.79373				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	102.01152				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	99.69069				0.00	0	0
Total SY1154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	102.07335				0.00	0	0
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	99.56955				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	99.42757				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.42087				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	100.00000				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	0.00000	99.93106				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	0.00000	99.93095				0.00	0	0
Total SY1178 SPOT										0.00	0	0
Total For SY1178										0.00	0	0
SY1179 On 14/11/2014 Spot Bond				100.00000	0.00000	99.49798				0.00	0	0
Total SY1179 SPOT										0.00	0	0
Total For SY1179										0.00	0	0
SY1180 On 17/11/2014 Spot Bond				100.00000	0.00000	99.81043				0.00	0	0
Total SY1180 SPOT										0.00	0	0
Total For SY1180										0.00	0	0
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	99.79277				0.00	0	0
Total SY1181 SPOT										0.00	0	0
Total For SY1181										0.00	0	0
SY1182 On 18/11/2014 Spot Bond				100.00000	0.00000	99.79288				0.00	0	0
Total SY1182 SPOT										0.00	0	0
Total For SY1182										0.00	0	0
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	99.68975				0.00	0	0
Total SY1183 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1183									0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.62132			0.00	0	0
Total SY1185 SPOT									0.00	0	0
Total For SY1185									0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	81.83857	100.00000	81.65548			0.00	0	0
Total SY1186 SPOT									0.00	0	0
Total For SY1186									0.00	0	0
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.56927			0.00	0	0
Total SY1187 SPOT									0.00	0	0
Total For SY1187									0.00	0	0
SY1188 On 08/12/2014 Spot Bond			100.00000	92.17172	100.00000	91.93955		480,000,000,000,000.00	14,800,000,000	7,400,000,000	
Total SY1188 SPOT								30,000,000,000,000.00	14,800,000,000	7,400,000,000	
Total For SY1188								30,000,000,000,000.00	14,800,000,000	7,400,000,000	
SZ18 On 30/09/2015 Spot Bond			6.76000	106.19607	6.76000	106.17667		3,785,600,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,785,600,000,000.00	560,000,000	280,000,000	
Total For SZ18								3,785,600,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.53000	104.21644	8.53000	104.19253		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	44.30452	100.00000	44.19719		0.00	0	0	
Total TF108U SPOT								0.00	0	0	
Total For TF108U								0.00	0	0	
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.32567		0.00	0	0	
Total TFS110 SPOT								0.00	0	0	
Total For TFS110								0.00	0	0	
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.00700		0.00	0	0	
Total TFS112 SPOT								0.00	0	0	
Total For TFS112								0.00	0	0	
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.30008		0.00	0	6,040,000,000	
Total TFS117 SPOT								0.00	0	6,040,000,000	
Total For TFS117								0.00	0	6,040,000,000	
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.38027		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	100.86168		0.00	0	0	
Total TFS122 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.90448				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS123 On 21/11/2014 Spot Bond				100.00000	0.00000	99.73712				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS126 On 04/12/2014 Spot Bond				100.00000	0.00000	99.52135				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS127 On 28/07/2015 Spot Bond				100.00000	0.00000	100.17179				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS83 On 28/07/2016 Spot Bond			7.84000	103.75190	7.84000	103.73023				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.34069				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.34973				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.36511	7.83000	102.34375				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.33572				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.34702				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.36384				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.33572				0.00	0	0
Total TH10A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.34702				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.16000	82.72617	7.16000	102.14458				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.36913				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.36733				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.41054				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.40470				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.57998				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.56005				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33526				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.34973				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.63471	8.73000	102.56324				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33392				0.00	0	0
Total TH11A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A4										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.34702				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond			8.52500	97.03073	8.52500	101.39416				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.33902				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2041 Spot Bond				100.00000	0.00000	100.35511				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.37004				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.36507				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.37164				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40964				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.40785				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	94.33319				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	100.54896				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	100.55073				0.00	0	0
Total TH11D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	100.55418				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	100.83485				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.86275				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.90000	104.42567	8.90000	102.23711				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.93529				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.02452				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.38638				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.35556				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.05934	101.06155	6.04451				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.49797				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.37454				0.00	0	0
Total THE8B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.39256				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.58175				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.67460				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.34867				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.35327				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.34867				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.35327				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.35556				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.34591				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.35327				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.37853				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.37853				0.00	0	0
Total THE9B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.37853			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.41523			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.42439			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.41293			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.59566			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.60703			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.60248			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			7.43000	102.34577	7.43000	102.32565			0.00	0	1,585,000,000
Total TL15 SPOT									0.00	0	1,585,000,000
Total For TL15									0.00	0	1,585,000,000
TL20 On 22/02/2020 Spot Bond			9.30000	90.86360	9.30000	90.81105			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.64500	104.08259	7.64500	104.06137		42,966,429,000,000.00	5,620,200,000	27,486,600,000	
Total TN17 SPOT								12,966,429,000,000.00	5,620,200,000	27,486,600,000	
Total For TN17								12,966,429,000,000.00	5,620,200,000	27,486,600,000	
TN20 On 17/09/2020 Spot Bond			9.15500	107.45176	9.15500	107.42520		306,042,678,100,000.00	33,429,020,000	19,260,200,000	
Total TN20 SPOT								16,042,678,100,000.00	33,429,020,000	19,260,200,000	
Total For TN20								16,042,678,100,000.00	33,429,020,000	19,260,200,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.08037	100.00000	1.07700		0.00	0	0	
Total TN20U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.43500	108.18475	9.43500	108.15720			98,124,000,000,000.00	10,400,000,000	7,800,000,000
Total TN23 SPOT									18,124,000,000,000.00	10,400,000,000	7,800,000,000
Total For TN23									18,124,000,000,000.00	10,400,000,000	7,800,000,000
TN25 On 19/08/2025 Spot Bond			9.65500	101.01314	9.65500	100.98726			332,904,400,000,000.00	34,480,000,000	16,770,000,000
Total TN25 SPOT									12,904,400,000,000.00	34,480,000,000	16,770,000,000
Total For TN25									12,904,400,000,000.00	34,480,000,000	16,770,000,000
TN27 On 14/11/2027 Spot Bond			9.70500	93.95543	9.70500	93.93124			79,609,144,500,000.00	8,202,900,000	6,249,500,000
Total TN27 SPOT									9,609,144,500,000.00	8,202,900,000	6,249,500,000
Total For TN27									9,609,144,500,000.00	8,202,900,000	6,249,500,000
TN30 On 09/10/2030 Spot Bond			10.09500	109.98763	10.09500	103.96668			40,380,000,000,000.00	4,000,000,000	12,000,000,000
Total TN30 SPOT									10,380,000,000,000.00	4,000,000,000	12,000,000,000
Total For TN30									10,380,000,000,000.00	4,000,000,000	12,000,000,000
TN40 On 01/10/2040 Spot Bond			10.58500	103.08433	10.58500	102.26026			0.00	0	9,000,000,000
Total TN40 SPOT									0.00	0	9,000,000,000
Total For TN40									0.00	0	9,000,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.58836			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.59815			0.00	800,000,000	400,000,000
Total TNF18 SPOT									0.00	800,000,000	400,000,000
Total For TNF18									0.00	800,000,000	400,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	99.78682			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.78129			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	99.78062			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.75293			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.69596			0.00	0	0
Total TORQ6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	99.78099				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	100.74424				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	100.62253				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	100.63512				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	95.57470				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	95.29541				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	100.19383	10.00000	100.16611				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	100.18900	9.75000	100.16197				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	10.18852	100.00000	10.16137				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.04989				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.11297				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.14799				0.00	0	0
Total TRAB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.15499				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	101.35073				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	101.78211				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.27232	100.00000	11.22275				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	99.88802				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	99.66814				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	98.72807				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	98.25584				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.13175				0.00	0	0
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	97.78151				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	97.56267				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	97.32085				0.00	0	0
Total TSP164 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP164										0.00	0	0
TSP164 On 16/04/2015 Spot Bond				100.00000	0.00000	97.08184				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP166 On 28/05/2015 Spot Bond				100.00000	0.00000	96.36089				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	96.09071				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	98.91201				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	95.43835				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	95.26413				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP171 On 06/08/2015 Spot Bond				100.00000	0.00000	94.96124				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	94.63927				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	94.35986				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	94.94292				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 02/01/2015 Spot Bond				100.00000	0.00000	99.05304				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP176 On 15/10/2015 Spot Bond				100.00000	0.00000	93.85783				0.00	0	0
Total TSP177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond				100.00000	0.00000	93.29611				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	14.79574	100.00000	14.75989				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	86.02417	100.00000	85.82822				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 25/11/2014 Spot Bond			100.00000		0.00000	101.46421				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond			100.00000		0.00000	101.39062				0.00	0	0
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	101.35415				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	62.20996	100.00000	61.74301				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond			100.00000		0.00000	100.40171				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond			100.00000		0.00000	102.00162				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07 On 14/01/2015 Spot Bond			100.00000		0.00000	101.78310				0.00	0	0
Total TWC070 SPOT										0.00	0	0
Total For TWC070										0.00	0	0
TWC07 On 16/01/2015 Spot Bond			100.00000		0.00000	101.70904				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07 On 21/01/2015 Spot Bond			100.00000		0.00000	101.59748				0.00	0	0
Total TWC072 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC072										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.51236				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	101.72336				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.36469				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.72890				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.87500	110.60681	8.87500	110.58028				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
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	100.72025				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	100.74718				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	99.92473				0.00	0	0
Total VKE01 SPOT										0.00	0	0
Total For VKE01										0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.92204				0.00	0	0
Total VKE02 SPOT										0.00	0	0
Total For VKE02										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.92200				0.00	0	0
Total VKE03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.78715			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	100.80781			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			6.98000	113.49627	6.98000	113.47511		139,600,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								139,600,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								139,600,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.29000	243.08160	1.29000	243.04381		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			6.62000	105.25994	6.62000	105.24131		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			7.24500	108.00871	7.24500	107.98782		68,103,000,000,000.00	9,400,000,000	5,000,000,000	
Total WSP2 SPOT								68,103,000,000,000.00	9,400,000,000	5,000,000,000	
Total For WSP2								68,103,000,000,000.00	9,400,000,000	5,000,000,000	
WSP3 On 28/05/2019 Spot Bond			7.61000	109.24717	7.61000	109.22500		0.00	0	60,000,000	
Total WSP3 SPOT								0.00	0	60,000,000	
Total For WSP3								0.00	0	60,000,000	
WSP4 On 28/05/2020 Spot Bond			7.92500	108.73497	7.92500	108.71201		0.00	0	250,000,000	
Total WSP4 SPOT								0.00	0	250,000,000	
Total For WSP4								0.00	0	250,000,000	
WSP5 On 28/05/2021 Spot Bond			8.01500	108.92607	8.01500	108.90281		46,487,000,000,000.00	5,800,000,000	2,700,000,000	
Total WSP5 SPOT								46,487,000,000,000.00	5,800,000,000	2,700,000,000	
Total For WSP5								46,487,000,000,000.00	5,800,000,000	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			6.25000	96.09792	6.25000	96.08185		0.00	0	0	
Total Z014 SPOT								0.00	0	0	
Total For Z014								0.00	0	0	
Z020 On 19/10/2015 Spot Bond			6.18000	94.39450	6.18000	94.37871		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			5.74500	99.63929	5.74500	99.62367		0.00	0	0	
Total Z025 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For Z025									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.25000	96.08185	6.25000	96.06579			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			7.00000	71.40574	7.00000	71.39217			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	51.73868	100.00000	51.64052			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	27.38593	100.00000	27.33397			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.29e+017	562,534,334,100	518,431,299,200
Total for SPOT :									1.29e+017	562,534,334,100	518,431,299,200
Total Futures									1.29e+017	562,534,680,727	518,431,753,365
Total Options									0.00	0	68,559
Grand Total:									1.29e+017	562,534,680,727	518,431,821,924