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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2014

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 05/02/2015 Bond Future			125.12352	125.12352	125.05913	125.05913			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.66187	125.66187	125.58177	125.58177			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			950.87000	0.95087	886,480		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			930.87000	0.93087	866,480		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			940.87000	0.94087	876,480		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 07/05/2015 Bond Future	125.00	Call			581.77000	0.58177	661,870		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			571.77000	0.57177	651,870		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			591.77000	0.59177	671,870		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.30943	87.19747	9.28952	87.35093			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.38273	84.83044	9.36398	84.97294			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.44715	86.31265	9.42975	86.44319			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			5,153.80000	5.15380	5,000,340		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			5,223.85000	5.22385	5,070,390		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	05/02/2015	Bond Future	10.01	Call			5,293.81000	5.29381	5,140,350		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	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			2,789.16000	2.78916	2,646,660		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			2,861.40000	2.86140	2,718,900		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	07/05/2015	Bond Future	9.76	Call			2,933.55000	2.93355	2,791,050		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,337.46000	1.33746	1,206,920		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			1,190.66000	1.19066	1,060,120		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			1,264.11000	1.26411	1,133,570		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			119.23865	119.23865	119.24652	119.24652			0.00	0	16
I2025	On	07/05/2015	Bond Future			121.19217	121.19217	121.18611	121.18611			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Call			256.52000	0.25652	248,650		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			246.52000	0.24652	238,650		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			236.52000	0.23652	228,650		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			176.11000	0.17611	182,170		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			196.11000	0.19611	202,170		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			186.11000	0.18611	192,170		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	16
I2038	On 05/02/2015			127.10123	127.10123	126.99267	126.99267			0.00	0	1,318
I2038	On 07/05/2015			129.18344	129.18344	129.05822	129.05822			0.00	0	0
Total I2038 Future										0.00	0	1,318
I2038	On 05/02/2015	122.99	Call			4,002.67000	4.00267	4,111,230		0.00	0	0
I2038	On 05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.00	Call			3,992.67000	3.99267	4,101,230		0.00	0	0
I2038	On 05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.01	Call			3,982.67000	3.98267	4,091,230		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Call			2,048.22000	2.04822	2,173,440		0.00	0	0
I2038	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Call			2,068.22000	2.06822	2,193,440		0.00	0	0
I2038	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.00	Call			2,058.22000	2.05822	2,183,440		0.00	0	0
I2038	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	1,318
I2046	On 05/02/2015			130.14453	130.14453	130.29933	130.29933			0.00	0	5,489
I2046	On 07/05/2015			130.90578	130.90578	131.04816	131.04816			0.00	0	0
Total I2046 Future										0.00	0	5,489
I2046	On 05/02/2015	123.99	Call			6,309.33000	6.30933	6,154,530		0.00	0	0
I2046	On 05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.00	Call			6,299.33000	6.29933	6,144,530		0.00	0	0
I2046	On 05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.01	Call			6,289.33000	6.28933	6,134,530		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.01	Call			4,038.16000	4.03816	3,895,780		0.00	0	0
I2046	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	126.99	Call			4,058.16000	4.05816	3,915,780		0.00	0	0
I2046	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.00	Call			4,048.16000	4.04816	3,905,780		0.00	0	0
I2046	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	5,489
I2050	On 05/02/2015			139.59777	139.59777	139.60679	139.60679			0.00	0	2,640
I2050	On 07/05/2015			141.88453	141.88453	141.87755	141.87755			0.00	0	0
Total I2050 Future										0.00	0	2,640
I2050	On 05/02/2015	129.99	Call			9,616.79000	9.61679	9,607,770		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			9,606.79000	9.60679	9,597,770		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			9,596.79000	9.59679	9,587,770		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			6,887.55000	6.88755	6,894,530		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			6,877.55000	6.87755	6,884,530		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			6,867.55000	6.86755	6,874,530		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												0.00	0	2,640
R186	On	05/02/2015	Bond Future			7.76782	122.37824	7.75256	122.51156		7.58	14,685,388.80	120	44,684
R186	On	07/05/2015	Bond Future			7.80964	124.37332	7.79607	124.48959		7.68	0.00	0	1
R186	On	06/08/2015	Bond Future			7.83877	121.24478	7.82716	121.34243		8.12	0.00	0	0
R186	On	05/11/2015	Bond Future			7.84585	123.50047	7.83980	123.55051		7.85	0.00	0	0
Total R186 Future												14,685,388.80	120	44,685
R186	On	05/02/2015	Bond Future	8.00	Call			2,956.55000	2.95655	2,834,160	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			819.41000	0.81941	830,340	7.58	5,397,210.00	6,500	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			42.92000	0.04292	41,080	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,426.31000	8.42631	8,291,190	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			6,430.68000	6.43068	6,294,990	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			130.72000	0.13072	128,350	7.82	1,668,550.00	13,000	0
R186	On	05/02/2015	Bond Future	8.45	Put			160.87000	0.16087	158,630	7.80	2,062,190.00	13,000	0
R186	On	05/02/2015	Bond Future	8.74	Call			8,271.79000	8.27179	8,136,590	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			44.98000	0.04498	43,100	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,349.04000	8.34904	8,213,880	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Call			3,261.49000	3.26149	3,136,060	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			698.80000	0.69880	706,690	7.60	5,084,634.55	7,195	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			6,053.68000	6.05368	5,918,120	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			40.95000	0.04095	39,150	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			10,276.57000	10.27657	10,142,340	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			12.62000	0.01262	11,710	8.07	0.00	0	9,600
R186	On	07/05/2015	Bond Future	8.25	Call			4,918.18000	4.91818	4,813,830	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,110.67000	1.11067	1,122,590	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,977.95000	4.97795	4,873,250	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,088.43000	1.08843	1,100,000	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,858.43000	4.85843	4,754,420	7.80	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,133.01000	1.13301	1,145,270	7.80	0.00	0	0

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	06/08/2015	Bond Future	7.99	Put			2,648.79000	2.64879	2,671,220	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			4,056.01000	4.05601	3,980,440	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,613.46000	2.61346	2,635,540	8.12	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,104.18000	4.10418	4,028,240	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,578.89000	2.57889	2,600,600	8.13	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			4,008.53000	4.00853	3,933,310	8.12	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,995.42000	9.99542	9,942,890	8.31	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			898.93000	0.89893	896,440	8.31	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,631.76000	5.63176	5,583,970	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,382.18000	2.38218	2,384,430	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,683.44000	5.68344	5,635,530	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,354.21000	2.35421	2,356,340	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,734.88000	5.73488	5,686,850	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,326.07000	2.32607	2,328,080	7.97	0.00	0	0
Total R186 Option												14,212,584.55	39,695	25,200
Total For R186												28,897,973.35	39,815	69,885
R197	On	05/02/2015	Bond Future			288.91155	288.91155	288.93524	288.93524			0.00	0	898
R197	On	07/05/2015	Bond Future			293.64414	293.64414	293.63447	293.63447			0.00	0	0
Total R197 Future												0.00	0	898
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			54.76000	0.05476	78,450		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			64.76000	0.06476	88,450		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			74.76000	0.07476	98,450		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			355.53000	0.35553	345,860		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			365.53000	0.36553	355,860		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			375.53000	0.37553	365,860		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			237.31474	237.31474	237.33225	237.33225			0.00	0	50,593
R202	On	07/05/2015	Bond Future			241.20217	241.20217	241.19223	241.19223			0.00	0	0
Total R202 Future												0.00	0	50,593
R202	On	05/02/2015	Bond Future	232.99	Call			4,342.25000	4.34225	4,324,740		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	05/02/2015	Bond Future	233.00	Call			4,332.25000	4.33225	4,314,740		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	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
R202	On	05/02/2015	Bond Future	233.01	Call			4,322.25000	4.32225	4,304,740		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	07/05/2015	Bond Future	238.51	Call			2,682.23000	2.68223	2,692,170		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			2,702.23000	2.70223	2,712,170		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			2,692.23000	2.69223	2,702,170		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,593
R2023	On	05/02/2015	Bond Future			7.50533	104.94168	7.48991	105.03450		5.76	0.00	0	10,322
R2023	On	07/05/2015	Bond Future			7.54248	102.72741	7.52915	102.80561		6.16	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.56430	104.52180	7.55343	104.58391		6.25	0.00	0	0
Total R2023 Future												0.00	0	10,322
R2023	On	05/02/2015	Bond Future	8.74	Call			7,196.55000	7.19655	7,103,250	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			6.38000	0.00638	5,900	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			7,251.05000	7.25105	7,157,770	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			6.01000	0.00601	5,550	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			7,305.52000	7.30552	7,212,260	6.29	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			5.65000	0.00565	5,210	6.29	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,059.40000	4.05940	3,985,750	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			496.42000	0.49642	500,970	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,104.55000	4.10455	4,030,730	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			485.48000	0.48548	489,860	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,014.44000	4.01444	3,940,960	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			507.58000	0.50758	512,300	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			794.73000	0.79473	799,180	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,722.22000	4.72222	4,664,440	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			782.25000	0.78225	786,580	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,398.22000	8.39822	8,335,870	6.63	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			175.90000	0.17590	175,660	6.63	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,638.51000	4.63851	4,580,960	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			807.39000	0.80739	811,950	6.44	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,680.30000	4.68030	4,622,640	6.44	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,233
R203	On	05/02/2015	Bond Future			6.53565	107.38934	6.51846	107.43076		1.84	0.00	0	13,903
R203	On	07/05/2015	Bond Future			6.52726	104.97260	6.51563	104.99810		1.88	0.00	0	0
R203	On	06/08/2015	Bond Future			6.45890	106.80653	6.45478	106.81465		1.77	0.00	0	0
Total R203 Future												0.00	0	13,903

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	7.69	Call			2,776.86000	2.77686	2,735,400	2.03	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.68000	0.00068	0,640	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,276.35000	4.27635	4,234,930	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			4,299.21000	4.29921	4,257,790	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,322.06000	4.32206	4,280,640	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,704.33000	1.70433	1,679,380	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			88.45000	0.08845	89,000	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,666.36000	1.66636	1,641,480	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			93.47000	0.09347	94,090	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,685.32000	1.68532	1,660,410	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			90.93000	0.09093	91,520	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			977.80000	0.97780	969,050	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			397.56000	0.39756	396,930	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			990.99000	0.99099	982,210	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			391.17000	0.39117	390,510	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			964.70000	0.96470	955,970	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			404.05000	0.40405	403,440	1.81	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	13,958
R2030	On	05/02/2015	Bond Future			8.19007	98.59383	8.18008	98.67821			0.00	0	4,663
R2030	On	07/05/2015	Bond Future			8.23819	100.20180	8.22977	100.27192			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	05/02/2015	Bond Future	9.26	Call			8,560.02000	8.56002	8,475,640		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			8,411.31000	8.41131	8,326,930		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			8,485.71000	8.48571	8,401,330		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	07/05/2015	Bond Future	8.74	Call			4,124.47000	4.12447	4,054,350		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			4,202.84000	4.20284	4,132,720		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			4,281.11000	4.28111	4,210,990		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,663
R2032	On	05/02/2015	Bond Future			8.35778	102.02524	8.34273	102.16024			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2015	Bond Future			8.40661	99.53263	8.39289	99.65408			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.44569	101.27193	8.43351	101.37847			0.00	0	0
Total R2032 Future												0.00	0	15
R2032	On	05/02/2015	Bond Future	8.51	Call			1,485.40000	1.48540	1,350,400		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			1,309.51000	1.30951	1,174,510		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			1,397.51000	1.39751	1,262,510		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			1,029.72000	1.02972	908,270		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			854.98000	0.85498	733,530		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			942.41000	0.94241	820,960		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			666.27000	0.66627	559,730		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			492.70000	0.49270	386,160		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			579.54000	0.57954	473,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	15
R2037	On	05/02/2015	Bond Future			8.48013	100.42676	8.45996	100.62689			0.00	0	13,851
R2037	On	07/05/2015	Bond Future			8.52903	102.06474	8.50993	102.25209			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.57019	99.58795	8.55233	99.76127			0.00	0	0
Total R2037 Future												0.00	0	14,351
R2037	On	05/02/2015	Bond Future	9.49	Call			9,468.98000	9.46898	9,268,850		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			9,553.85000	9.55385	9,353,720		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			9,638.59000	9.63859	9,438,460		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	9.01	Call			4,729.41000	4.72941	4,542,060		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Call			4,547.08000	4.54708	4,359,730		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			4,638.31000	4.63831	4,450,960		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	06/08/2015	Bond Future	8.76	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
R2037 On 06/08/2015 Bond Future	8.74	Call			1,797.92000	1.79792	1,624,600		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			1,892.29000	1.89229	1,718,970		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			1,986.52000	1.98652	1,813,200		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	14,351
R204 On 05/02/2015 Bond Future			6.84721	104.96022	6.83090	105.01605		2.88	0.00	0	10,787
R204 On 07/05/2015 Bond Future			6.86910	106.67130	6.85660	106.71156		2.91	0.00	0	0
R204 On 06/08/2015 Bond Future			6.85849	104.49553	6.85080	104.51874		3.01	0.00	0	0
Total R204 Future									0.00	0	10,787
R204 On 05/02/2015 Bond Future	8.24	Call			4,691.67000	4.69167	4,635,800	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Put			0.31000	0.00031	0,270	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Call			4,723.99000	4.72399	4,668,130	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Put			0.28000	0.00028	0,250	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Call			4,756.31000	4.75631	4,700,450	3.16	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Put			0.26000	0.00026	0,230	3.16	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Call			2,219.35000	2.21935	2,181,040	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			203.43000	0.20343	205,380	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			2,245.62000	2.24562	2,207,230	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			198.26000	0.19826	200,130	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			2,271.99000	2.27199	2,233,520	3.02	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			193.21000	0.19321	195,000	3.02	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			4,633.51000	4.63351	4,609,770	3.22	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			56.54000	0.05654	56,010	3.22	0.00	0	699
R204 On 06/08/2015 Bond Future	7.74	Call			2,887.90000	2.88790	2,864,490	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			246.47000	0.24647	246,270	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			2,912.59000	2.91259	2,889,160	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			241.93000	0.24193	241,710	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			2,937.33000	2.93733	2,913,880	3.17	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			237.45000	0.23745	237,210	3.17	0.00	0	0
Total R204 Option									0.00	0	699
Total For R204									0.00	0	11,486
R2044 On 05/02/2015 Bond Future			8.57899	102.05547	8.55374	102.32874			0.00	0	5,842
R2044 On 07/05/2015 Bond Future			8.62684	103.71991	8.60242	103.98142			0.00	0	0
R2044 On 06/08/2015 Bond Future			8.66747	101.14683	8.64404	101.39533			0.00	0	0
Total R2044 Future									0.00	0	5,842
R2044 On 05/02/2015 Bond Future	8.99	Call			4,552.73000	4.55273	4,279,460		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			4,653.02000	4.65302	4,379,750		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/02/2015	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			4,753.13000	4.75313	4,479,860		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	07/05/2015	Bond Future	9.00	Call			4,120.04000	4.12004	3,858,530		0.00	0	0
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			4,220.00000	4.22000	3,958,490		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			4,019.92000	4.01992	3,758,410		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			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			1,115.68000	1.11568	867,180		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			1,219.90000	1.21990	971,400		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			1,011.28000	1.01128	762,780		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	5,842
R2048	On	05/02/2015	Bond Future			8.56984	105.90261	8.54460	106.18419			0.00	0	40,123
R2048	On	07/05/2015	Bond Future			8.61361	103.19752	8.58918	103.46743			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.64971	105.00042	8.62625	105.25742			0.00	0	0
Total R2048 Future												0.00	0	40,123
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			9,687.04000	9.68704	9,405,460		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			9,780.74000	9.78074	9,499,160		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			9,874.26000	9.87426	9,592,680		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	07/05/2015	Bond Future	9.25	Call			6,882.33000	6.88233	6,612,420		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			6,980.14000	6.98014	6,710,230		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			6,784.34000	6.78434	6,514,430		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			1,235.55000	1.23555	978,550		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			1,342.91000	1.34291	1,085,910		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			1,450.07000	1.45007	1,193,070		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2048												0.00	0	40,123
R207	On	05/02/2015	Bond Future			7.07513	101.23005	7.05919	101.29574		3.80	29,356,714.50	290	36,307
R207	On	07/05/2015	Bond Future			7.10921	102.88068	7.09632	102.93143		3.86	0.00	0	0
R207	On	06/08/2015	Bond Future			7.11893	101.03351	7.10977	101.06788		4.02	0.00	0	0
Total R207 Future												29,356,714.50	290	36,307
R207	On	05/02/2015	Bond Future	8.49	Call			5,695.08000	5.69508	5,629,330	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.58000	0.00058	0,520	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,733.44000	5.73344	5,667,690	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.54000	0.00054	0,480	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,771.78000	5.77178	5,706,030	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.50000	0.00050	0,440	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,526.87000	4.52687	4,476,020	4.14	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			68.48000	0.06848	68,380	4.14	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,736.82000	2.73682	2,688,710	3.99	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			278.58000	0.27858	281,220	3.99	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,456.54000	4.45654	4,405,720	4.14	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			72.72000	0.07272	72,650	4.14	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			4,491.80000	4.49180	4,440,970	4.14	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			70.69000	0.07069	70,610	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,886.02000	2.88602	2,853,580	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			518.03000	0.51803	519,960	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,914.04000	2.91404	2,881,530	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			509.61000	0.50961	511,470	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			2,122.99000	2.12299	2,093,100	4.08	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			819.12000	0.81912	823,600	4.08	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,858.09000	2.85809	2,825,720	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			526.57000	0.52657	528,570	4.16	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												29,356,714.50	290	36,443
R208	On	05/02/2015	Bond Future			7.25718	99.97888	7.24153	100.05417		4.65	0.00	0	52,091
R208	On	07/05/2015	Bond Future			7.29178	98.20847	7.27864	98.26952		4.94	0.00	0	0
R208	On	06/08/2015	Bond Future			7.30700	99.92426	7.29688	99.96963		4.99	0.00	0	0
R208	On	05/11/2015	Bond Future			7.28903	98.37884	7.28758	98.38512		4.89	0.00	0	0
Total R208 Future												0.00	0	52,091
R208	On	05/02/2015	Bond Future	8.49	Call			5,794.02000	5.79402	5,718,440	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			3.67000	0.00367	3,380	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			5,838.45000	5.83845	5,762,890	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			3.44000	0.00344	3,170	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			5,882.86000	5.88286	5,807,310	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			3.22000	0.00322	2,960	5.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future	8.00	Put			287.12000	0.28712	289,430	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,608.82000	3.60882	3,549,970	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			280.23000	0.28023	282,430	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,533.42000	3.53342	3,474,770	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			294.00000	0.29400	296,400	5.11	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,571.14000	3.57114	3,512,400	5.11	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,708.83000	3.70883	3,666,110	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			573.05000	0.57305	575,700	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,786.05000	6.78605	6,740,300	5.30	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			112.26000	0.11226	111,880	5.30	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			3,641.81000	3.64181	3,599,260	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			592.29000	0.59229	595,110	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,675.27000	3.67527	3,632,630	5.15	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			582.60000	0.58260	585,330	5.15	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,075.51000	1.07551	1,070,130	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			3,039.18000	3.03918	3,027,520	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,061.83000	1.06183	1,056,450	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			3,067.87000	3.06787	3,056,210	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,048.30000	1.04830	1,042,920	4.97	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,385.98000	5.38598	5,375,690	5.19	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			384.97000	0.38497	380,960	5.19	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			3,010.62000	3.01062	2,998,960	4.97	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	54,489
R209	On	05/02/2015	Bond Future			8.39222	81.23649	8.37207	81.40249		11.38	0.00	0	28,435
R209	On	07/05/2015	Bond Future			8.43529	79.41244	8.41615	79.56857		12.30	0.00	0	0
R209	On	06/08/2015	Bond Future			8.46973	80.80002	8.45176	80.94538		12.58	0.00	0	0
Total R209 Future												0.00	0	28,435
R209	On	05/02/2015	Bond Future	9.24	Call			6,805.02000	6.80502	6,638,270	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			109.18000	0.10918	108,430	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			6,872.96000	6.87296	6,706,160	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			105.12000	0.10512	104,320	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,940.93000	6.94093	6,774,080	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			101.20000	0.10120	100,350	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			5,194.74000	5.19474	5,031,120	11.84	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			260.78000	0.26078	263,160	11.84	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			960.68000	0.96068	978,460	12.65	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,576.72000	5.57672	5,437,980	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			942.66000	0.94266	960,050	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,463.82000	5.46382	5,325,880	12.64	0.00	0	0

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	07/05/2015	Bond Future	8.99	Put			978.99000	0.97899	997,180	12.64	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,520.18000	5.52018	5,381,830	12.65	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			427.56000	0.42756	432,630	13.27	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,904.66000	5.90466	5,784,630	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,721.19000	1.72119	1,746,520	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,956.17000	5.95617	5,835,780	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,698.21000	1.69821	1,723,180	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			6,007.84000	6.00784	5,887,090	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,675.50000	1.67550	1,700,110	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,947.59000	10.94759	10,807,300	13.27	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	31,349
R210	On	05/02/2015	Bond Future			177.78794	177.78794	177.69856	177.69856			0.00	0	628
R210	On	07/05/2015	Bond Future			178.62258	178.62258	178.51112	178.51112			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			2,688.56000	2.68856	2,777,940		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			2,708.56000	2.70856	2,797,940		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			2,698.56000	2.69856	2,787,940		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	07/05/2015	Bond Future	176.99	Call			1,521.12000	1.52112	1,632,580		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			1,511.12000	1.51112	1,622,580		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			1,501.12000	1.50112	1,612,580		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	05/02/2015	Bond Future			132.63687	132.63687	132.64832	132.64832			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.81001	134.81001	134.80597	134.80597			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Put			351.68000	0.35168	363,130		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			361.68000	0.36168	373,130		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			341.68000	0.34168	353,130		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			194.03000	0.19403	189,990		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	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
R211	On	07/05/2015	Bond Future	135.01	Put			204.03000	0.20403	199,990		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			184.03000	0.18403	179,990		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			137.54671	137.54671	137.73674	137.73674			0.00	0	14,864
R212	On	07/05/2015	Bond Future			139.80029	139.80029	139.97717	139.97717			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			253.26000	0.25326	443,290		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			263.26000	0.26326	453,290		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			273.26000	0.27326	463,290		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,012.83000	1.01283	1,189,710		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			1,022.83000	1.02283	1,199,710		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			1,032.83000	1.03283	1,209,710		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												0.00	0	14,864
R213	On	05/02/2015	Bond Future			8.24110	92.20582	8.23115	92.28670		9.74	0.00	0	21,796
R213	On	07/05/2015	Bond Future			8.28479	90.16373	8.27632	90.23174		10.51	0.00	0	0
R213	On	06/08/2015	Bond Future			8.31918	91.73880	8.31240	91.79261		10.72	0.00	0	0
Total R213 Future												0.00	0	21,796
R213	On	05/02/2015	Bond Future	9.24	Call			7,755.50000	7.75550	7,670,800	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			59.12000	0.05912	55,300	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			7,824.58000	7.82458	7,739,980	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			56.76000	0.05676	53,040	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			7,893.43000	7.89343	7,808,930	10.55	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			54.26000	0.05426	50,640	10.55	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,749.04000	4.74904	4,680,120	10.65	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,131.65000	1.13165	1,130,740	10.65	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,803.58000	4.80358	4,734,530	10.66	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,110.49000	1.11049	1,109,450	10.66	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,858.36000	4.85836	4,789,180	10.67	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,089.67000	1.08967	1,088,500	10.67	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,017.52000	4.01752	3,967,290	10.72	0.00	0	0

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	06/08/2015	Bond Future	8.49	Put			2,622.83000	2.62283	2,626,410	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,061.53000	4.06153	4,011,140	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,589.23000	2.58923	2,592,650	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,106.37000	4.10637	4,055,810	10.73	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,556.56000	2.55656	2,559,810	10.73	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,796
R214	On	05/02/2015	Bond Future			8.49845	82.09534	8.47833	82.26956		11.97	0.00	0	6,869
R214	On	07/05/2015	Bond Future			8.54059	80.14167	8.52142	80.30616		12.96	0.00	0	0
R214	On	06/08/2015	Bond Future			8.57499	81.54165	8.55693	81.69540		13.26	0.00	0	0
Total R214 Future												0.00	0	6,869
R214	On	05/02/2015	Bond Future	9.49	Call			8,116.96000	8.11696	7,941,380	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			75.51000	0.07551	74,150	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			8,186.82000	8.18682	8,011,230	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			72.70000	0.07270	71,330	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,256.39000	8.25639	8,080,800	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			69.72000	0.06972	68,350	12.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			986.92000	0.98692	1,004,380	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,085.34000	6.08534	5,937,920	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			968.74000	0.96874	985,810	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,144.58000	6.14458	5,996,790	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			951.00000	0.95100	967,700	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			6,026.41000	6.02641	5,879,380	13.44	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,416.18000	4.41618	4,305,380	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,879.86000	2.87986	2,922,810	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,462.69000	4.46269	4,351,370	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,843.86000	2.84386	2,886,290	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,509.95000	4.50995	4,398,110	13.27	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,808.74000	2.80874	2,850,650	13.27	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	6,869
Total for Bond												58,254,687.85	40,105	406,288
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			488.31100	488.31100	488.74300	488.74300				9,766,220.00	2	411
GOVI On 07/05/2015 GOVI			496.26600	496.26600	496.63200	496.63200				0.00	0	130
GOVI On 06/08/2015 GOVI			504.83600	504.83600	505.12900	505.12900				0.00	0	0
Total GOVI Future										9,766,220.00	2	541
GOVI On 05/02/2015 GOVI	459.99	Call			287,530.00000	28.75300	283,210,000			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			287,430.00000	28.74300	283,110,000			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			287,330.00000	28.73300	283,010,000			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			466,220.00000	46.62200	462,560,000			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			466,420.00000	46.64200	462,760,000			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			466,320.00000	46.63200	462,660,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			51,390.00000	5.13900	48,460,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			51,290.00000	5.12900	48,360,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			51,190.00000	5.11900	48,260,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										9,766,220.00	2	541
Total for GOVI										9,766,220.00	2	541
AL12 On 05/02/2015 Index Future			544.06400	544.06400	544.83100	544.83100				0.00	0	0
AL12 On 07/05/2015 Index Future			552.92700	552.92700	553.62600	553.62600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 05/02/2015 Index Future			453.24000	453.24000	453.50100	453.50100				0.00	0	116
AL37 On 07/05/2015 Index Future			460.62300	460.62300	460.82100	460.82100				0.00	0	0
Total AL37 Future										0.00	0	116
Total For AL37										0.00	0	116
AL7T On 05/02/2015 Index Future			538.20600	538.20600	538.64000	538.64000				0.00	0	3
AL7T On 07/05/2015 Index Future			546.97400	546.97400	547.33500	547.33500				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3
ALBI On 05/02/2015 Index Future			490.53200	490.53200	491.02600	491.02600				0.00	0	654
ALBI On 07/05/2015 Index Future			498.52300	498.52300	498.95200	498.95200				0.00	0	0
ALBI On 06/08/2015 Index Future			507.13200	507.13200	507.48900	507.48900				0.00	0	0
Total ALBI Future										0.00	0	654
Total For ALBI										0.00	0	654
IGOV On 05/02/2015 Index Future			226.37100	226.37100	226.39200	226.39200				0.00	0	1,093
IGOV On 07/05/2015 Index Future			230.07700	230.07700	230.07400	230.07400				0.00	0	80
IGOV On 06/08/2015 Index Future			234.06800	234.06800	234.03700	234.03700				0.00	0	0
Total IGOV Future										0.00	0	1,173
Total For IGOV										0.00	0	1,173
ILBI On 05/02/2015 Index Future			613.37300	613.37300	613.38700	613.38700				0.00	0	157
ILBI On 07/05/2015 Index Future			623.43100	623.43100	623.45200	623.45200				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	2,103
JIBAR f On 17/12/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.10000	93.90000	6.09000	93.91000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.14000	93.86000	6.13000	93.87000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.17000	93.83000	6.16000	93.84000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.21000	93.79000	6.20000	93.80000				0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.24000	93.76000	6.22000	93.78000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.31000	93.69000	6.27000	93.73000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.39000	93.61000	6.39000	93.61000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.55000	93.45000	6.49000	93.51000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.65000	93.35000	6.59000	93.41000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.76000	93.24000	6.70000	93.30000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.87000	93.13000	6.82000	93.18000				0.00	0	0
Total Jibar Future										0.00	0	7,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										68,020,907.85	40,107	416,782
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.06813				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			6.69500	101.80389	6.69500	101.78578				0.00	0	0
Total AA03 SPOT										0.00	0	0
Total For AA03										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.30712				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			7.98500	106.28530	7.98500	106.26231				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	100.87598				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			8.67000	105.05839	8.67000	105.03390				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.35000	10.00000	10.00000				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	99.94797				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.02789				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			8.85000	98.30502	8.85000	98.28150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB014L On 19/11/2024 Spot Bond			100.00000	9.75727	100.00000	9.71437				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.20429	10.84000	100.17507				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.81500	101.76980	6.81500	101.75122				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.06628				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			8.29000	104.97538	8.29000	104.95183				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			2.30000	125.80234	2.30000	277.73827				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	100.32647				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	101.98624				0.00	0	100,000,000
Total ABFN06 SPOT										0.00	0	100,000,000
Total For ABFN06										0.00	0	100,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.46677				0.00	100,000,000	200,000,000
Total ABFN07 SPOT										0.00	100,000,000	200,000,000
Total For ABFN07										0.00	100,000,000	200,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.52409				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	101.56216				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.97523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.70674				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.39450				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03 On 12/03/2015 Spot Bond			100.00000	97.53687	100.00000	97.28020				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			2.04000	172.94761	2.04000	172.91718				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	165.26383	2.76000	165.23159				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	176.10738	2.17000	176.07584				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	185.63715	1.82000	185.60558				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			7.48625	79.52976	7.48625	79.51403				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			7.48625	79.52976	7.48625	79.51403				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	94.84000				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	101.42359				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.98000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	93.02000				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	92.45000				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	91.08000				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	90.47000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.00756				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	100.89127				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	90.12000				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			6.83000	103.90835	6.83000	103.88900				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	89.40000				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	89.55000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.16217				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			6.98500	107.66937	6.98500	107.64895				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	100.89300				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	87.49000				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	86.95000				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			2.62000	95.13826	2.62000	109.01879				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			2.41500	102.51179	2.41500	161.38159				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			2.31000	117.37824	2.31000	217.89243				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	85.64000				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			9.05500	93.78691	9.05500	94.36422				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.19000				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	100.70000				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	102.52890				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	92.94000				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	102.33000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.18417	9.63000	109.16532				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	96.39000				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			9.11500	114.55922	9.11500	114.53133				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			8.37500	93.19059	8.37500	93.16959				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.77000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.98000			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			9.21000	113.82830	9.21000	113.80031			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	87.50000			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	101.67393			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	100.56515			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			7.64000	108.34890	7.64000	108.32646		7,656,044,000,000.00	1,002,100,000	1,700,000,000	
Total ABS10 SPOT								7,656,044,000,000.00	1,002,100,000	1,700,000,000	
Total For ABS10								7,656,044,000,000.00	1,002,100,000	1,700,000,000	
ABS11 On 09/04/2021 Spot Bond			8.38000	106.34999	8.38000	106.32600		2,346,400,000,000.00	280,000,000	780,000,000	
Total ABS11 SPOT								2,346,400,000,000.00	280,000,000	780,000,000	
Total For ABS11								2,346,400,000,000.00	280,000,000	780,000,000	
ABS5 On 01/05/2015 Spot Bond			6.85500	101.20392	6.85500	101.18546		0.00	0	10,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS5 SPOT									0.00	0	10,000,000,000
Total For ABS5									0.00	0	10,000,000,000
ABS6 On 01/06/2020 Spot Bond			8.41000	99.00107	8.41000	98.97878			12,615,000,000.00	1,500,000	640,000,000
Total ABS6 SPOT									12,615,000,000.00	1,500,000	640,000,000
Total For ABS6									12,615,000,000.00	1,500,000	640,000,000
ABS7 On 11/09/2026 Spot Bond			9.31000	98.24348	9.31000	98.21879			0.00	0	1,466,000,000
Total ABS7 SPOT									0.00	0	1,466,000,000
Total For ABS7									0.00	0	1,466,000,000
ABS9 On 17/03/2016 Spot Bond			7.53000	104.06228	7.53000	104.04104			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.11000	217.59849	2.11000	281.58643			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.49000	128.19293	1.49000	131.03107			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.13000	130.72150	2.13000	133.32359			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00484	100.00000	0.00482			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	64.88810	100.00000	64.73090			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			11.14500	104.43102	11.14500	104.39974			0.00	0	210,000,000
Total ACL028 SPOT									0.00	0	210,000,000
Total For ACL028									0.00	0	210,000,000
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.16814			0.00	0	20,000,000
Total ACL029 SPOT									0.00	0	20,000,000
Total For ACL029									0.00	0	20,000,000
ACL02L On 20/03/2018 Spot Bond			100.00000	6.49510	100.00000	6.47920			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.17217			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	100.22907				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL036 On 20/03/2016 Spot Bond			100.00000	38.71384	100.00000	38.61902				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	100.16412				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL042 On 22/10/2018 Spot Bond			11.00000	66.55463	11.00000	66.53561				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL047 On 20/06/2016 Spot Bond			100.00000	24.77686	100.00000	24.71617				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
ACL071 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
ACL073 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
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	101.56001				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.70689				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.49450				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.53876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55824				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	102.74165				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	102.74165				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	102.75746				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	102.75746				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	102.72584				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	92.74142				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	101.49527				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	101.35475				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	101.51223				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	101.55625				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.57391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.53852				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.45910				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			8.81000	106.68176	8.81000	106.65623				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.68825				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.34872				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12€ On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				100.00000	0.00000	86.68078				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	169.25698				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	169.28889				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.49441				0.00	0	300,000,000
Total ACL129 SPOT										0.00	0	300,000,000
Total For ACL129										0.00	0	300,000,000
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	102.49136				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13€ On 02/09/2016 Spot Bond				100.00000	0.00000	99.87563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL137 On 20/09/2021 Spot Bond				100.00000	0.00000	102.48991				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	103.30194				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	103.21052				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	101.48209				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	101.18296				0.00	26,420,000	719,747,000
Total ACL143 SPOT										0.00	26,420,000	719,747,000
Total For ACL143										0.00	26,420,000	719,747,000
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.77136				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.49974				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	102.60463				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	101.32992				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	101.29978				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	101.35829				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.46807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40606				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	101.33524				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	101.35474				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	101.89179	10.23000	101.86372				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.37407				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	101.34411				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL164 On 20/06/2017 Spot Bond				100.00000	0.00000	119.13385				0.00	0	0
Total ACL164 SPOT										0.00	0	0
Total For ACL164										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			8.92500	107.49403	8.92500	107.46838				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL166 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46269				0.00	0	0
Total ACL166 SPOT										0.00	0	0
Total For ACL166										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	117.36851				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			1.75000	117.29587	1.75000	117.36851				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/03/2015 Spot Bond				100.00000	0.00000	101.50634				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/06/2015 Spot Bond				100.00000	0.00000	101.35634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL172 On 20/06/2017 Spot Bond				100.00000	0.00000	101.43485				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				100.00000	0.00000	101.47886				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.39083				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	101.78457				0.00	0	139,285,700
Total ACL180 SPOT										0.00	0	139,285,700
Total For ACL180										0.00	0	139,285,700
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53884				0.00	20,800,000	228,057,100
Total ACL181 SPOT										0.00	20,800,000	228,057,100
Total For ACL181										0.00	20,800,000	228,057,100
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.13886				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.37498				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.52548				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.47005				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.43163				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.50672				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.52973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.77855				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	102.03437				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	101.53513				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	101.53513				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	101.61956				0.00	0	495,000,000
Total ACL195 SPOT										0.00	0	495,000,000
Total For ACL195										0.00	0	495,000,000
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.44365				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	101.62205				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	103.59989				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	101.61956				0.00	0	320,000,000
Total ACL199 SPOT										0.00	0	320,000,000
Total For ACL199										0.00	0	320,000,000
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	94.80623				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	101.56524				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.54923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	122.09635				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	122.96151				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	101.35560				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.34326				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.11964				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.37674				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	101.39714				0.00	0	76,000,000
Total ACL213 SPOT										0.00	0	76,000,000
Total For ACL213										0.00	0	76,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	101.43485				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.35736				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.35560				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.47850				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCBO On 08/03/2018 Spot Bond				100.00000	0.00000	102.41361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.59658				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	100.58065				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	103.32021				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	21.43435	100.00000	21.38242				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.30349	100.00000	13.26149				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.77557				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	100.85074				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	100.95084				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.74228				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			7.42500	99.60192	7.42500	99.58197				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	100.95091				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	101.10335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.29500	102.72234	8.29500	102.69927			10,783,500,000.00	1,300,000	2,820,000,000
Total AIR01 SPOT									10,783,500,000.00	1,300,000	2,820,000,000
Total For AIR01									10,783,500,000.00	1,300,000	2,820,000,000
AIR02 On 30/04/2023 Spot Bond			9.21000	115.13826	9.21000	115.10978			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			6.98000	107.02677	6.98000	107.00649			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			8.79500	102.84145	8.79500	102.81739			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	12.44692	100.00000	12.41922			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			9.58500	103.26271	9.58500	103.23643			0.00	0	2,200,000
Total AIR05 SPOT									0.00	0	2,200,000
Total For AIR05									0.00	0	2,200,000
AIRL01 On 30/04/2028 Spot Bond			2.66500	165.72248	2.66500	165.69051			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	101.76455			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	99.77912			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	99.78440			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	101.32162			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	100.65966			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN007 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
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.42127				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	99.94314				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.30655				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 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
ASN009 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
ASN010 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
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.39083				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.67432				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.91077				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 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
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	102.72000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	92.90000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				100.00000	0.00000	101.72827				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				100.00000	0.00000	97.85419				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.56000	130.17192	2.56000	300.89118				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 07/07/2017 Spot Bond				100.00000	0.00000	95.50990				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023: 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
ASN024: On 07/08/2015 Spot Bond				100.00000	0.00000	101.58179				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025: On 20/06/2019 Spot Bond				100.00000	0.00000	99.92244				0.00	0	144,000,000
Total ASN028 SPOT										0.00	0	144,000,000
Total For ASN028										0.00	0	144,000,000
ASN028: On 14/08/2017 Spot Bond				100.00000	0.00000	97.05939				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031: On 19/09/2017 Spot Bond				100.00000	0.00000	92.88586				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 07/01/2015 Spot Bond				100.00000	0.00000	100.87740				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN033: On 20/06/2019 Spot Bond				100.00000	0.00000	100.96099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.00000	0.00000	100.35054				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.57500	162.47930	2.57500	209.88708				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond			100.00000	26.25043	100.00000	26.08465				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	15.83678	100.00000	15.67706				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	15.94864	100.00000	15.78779				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	15.44530	100.00000	15.28953				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR000 On 12/06/2018 Spot Bond				100.00000	0.00000	101.50491				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/12/2014 Spot Bond				100.00000	0.00000	101.26749				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR002 On 20/03/2016 Spot Bond				100.00000	0.00000	101.24985				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	101.23303				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			8.39500	106.04831	8.39500	106.02435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.04885				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	101.59207				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.86117				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	100.37223				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	100.05373				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			8.95000	102.58863	8.95000	102.56409				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.22500	105.35944	7.22500	105.33889				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	35.81210	100.00000	35.65461				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	101.32206				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			8.24000	105.74396	8.24000	105.72051				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			10.77356	103.77615	10.77356	103.18450				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			10.90521	102.12581	10.90521	102.03674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.91995	102.09573	10.91995	102.01987				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	101.70835				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA06 On 31/12/2015 Spot Bond			10.93425	102.21434	10.93425	101.99730				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.36534	102.91558	11.36534	102.90042				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.74704				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.74704				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.74710				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.02356	101.70690	11.02356	101.69690				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			10.99047	102.98990	10.99047	102.12892				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			10.90521	102.12581	10.90521	102.03674				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			10.82486	102.82708	10.82486	102.36272				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			9.96013	98.40143	9.96013	102.00349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66199				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	101.64096				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.64096				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01230				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			10.45293	101.77671	10.45293	101.70551				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.01500	101.90625	11.01500	101.87616				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				100.00000	0.00000	101.59503				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/09/2017 Spot Bond			10.94000	75.59360	10.94000	99.84757				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond				100.00000	0.00000	101.51513				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				100.00000	0.00000	100.01231				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.51513				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond			9.28000	90.46421	9.28000	101.43112				0.00	0	0
Total BAYA28 SPOT										0.00	0	0
Total For BAYA28										0.00	0	0
BAYA29 On 31/12/2018 Spot Bond				100.00000	0.00000	101.61799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.79500	72.27501	10.79500	102.24439				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.57206				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.61035				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.61035				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89380				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.55368				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.63077				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01229				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.63077				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.55674				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.57698				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.63086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.19774				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.28296				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.77356	104.20896	13.77356	103.63407				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			14.86928	103.27324	14.86928	103.25322				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			13.71737	103.14767	13.71737	102.79086				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	102.10640				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	102.10640				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	102.10640				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	102.18244				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	101.83967				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	23.43683	100.00000	23.39236				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	21.51319	100.00000	21.46107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.57942	100.00000	19.53199				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.08606	100.00000	12.05679				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.08606	100.00000	12.05679				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	14.61263	100.00000	14.57723				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	12.66159	100.00000	12.63092				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	100.73966				0.00	1,600,000,000	1,600,000,000
Total BCJ03 SPOT										0.00	1,600,000,000	1,600,000,000
Total For BCJ03										0.00	1,600,000,000	1,600,000,000
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.70554				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	100.92359				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	100.97792				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	8.24239	100.00000	8.22220				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	8.24239	100.00000	8.22220				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP87U SPOT										0.00	0	0
Total For BCP87U										0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BCP89I On 19/02/2015 Spot Bond			100.00000	81.29176	100.00000	81.11111				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.01000	104.74702	2.01000	181.86413				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			7.73000	100.59216	7.73000	162.25254				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			7.73000	101.90138	7.73000	162.52896				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			8.11500	100.91889	8.11500	100.89684				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	101.77080				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.39500	100.38151	7.39500	100.36137				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	101.67289				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.74944				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.00000	0.00000	100.76406				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.81278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.86146				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.99732				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	22.94059	100.00000	22.88502				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	100.56582				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	100.57675				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	100.58039				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	100.62408				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	100.68225				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	22.44524	100.00000	22.39087				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	22.44524	100.00000	22.39087				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	101.44960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.55767				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	101.58714				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			7.79000	103.84286	7.79000	103.82094				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	101.67553				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	101.83252				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	16.05280	100.00000	16.01349				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	16.05280	100.00000	16.01349				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.20773				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2024 Spot Bond			10.56000	101.90508	10.56000	101.81820				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.90482				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.16647				0.00	50,000,000	50,000,000
Total BID05 SPOT										0.00	50,000,000	50,000,000
Total For BID05										0.00	50,000,000	50,000,000
BID06 On 30/06/2019 Spot Bond			8.10500	69.44102	8.10500	106.42073				0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.72061				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	98.63145				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	97.04023				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	100.00748				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.02163				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.08968				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.09406				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.10199				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	100.13482				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	100.10742				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	64.86784	100.00000	64.70898				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	100.72260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74293				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	97.94270				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	99.91451				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	97.88069				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.73049				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	99.02019				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	98.91725				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	98.83171				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC009 On 23/02/2015 Spot Bond			100.00000	80.57395	100.00000	100.00000		570,000,000,000,000.00		25,700,000,000	14,900,000,000	
Total BTC009 SPOT								'0,000,000,000,000.00		25,700,000,000	14,900,000,000	
Total For BTC009								'0,000,000,000,000.00		25,700,000,000	14,900,000,000	
BTC010 On 24/11/2015 Spot Bond			100.00000	50.28567	100.00000	50.19026		0.00		0	5,700,000,000	
Total BTC010 SPOT								0.00		0	5,700,000,000	
Total For BTC010								0.00		0	5,700,000,000	
BTC011 On 18/02/2015 Spot Bond			100.00000	81.47321	100.00000	100.00000		0.00		0	0	
Total BTC011 SPOT								0.00		0	0	
Total For BTC011								0.00		0	0	
BUS011 On 30/09/2016 Spot Bond			100.00000	28.46022	100.00000	28.39128		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.00000	0.00000	101.46994				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.15446				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			8.94000	109.92426	8.94000	109.89770				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	106.27142				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.84000	102.82732	8.84000	102.80275				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			11.99500	100.52180	11.99500	100.48946				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	100.66843				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			10.95500	105.62142	10.95500	105.59082				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	100.23766				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			8.83000	101.56006	8.83000	101.53582				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	98.57253				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			11.39500	101.64584	11.39500	101.61524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11876				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	102.10487				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.41895				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			9.70000	95.49998	9.70000	95.47499				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.58000	122.58961	9.58000	122.55827				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.86000	116.01460	9.86000	115.98410				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.74000	118.43683	8.74000	118.40884				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.48257				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			11.14000	103.06125	11.14000	103.03039				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.33693				0.00	400,000,000	400,000,000
Total CGR13 SPOT										0.00	400,000,000	400,000,000
Total For CGR13										0.00	400,000,000	400,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.41698				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	101.45744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66392				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	100.88683				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	101.53437				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	99.88632				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39907				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.45295				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.51496				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.22332				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.22108				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	100.23290				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	100.28791				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	101.49452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN170 On 20/03/2016 Spot Bond				100.00000	0.00000	102.20922				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN179 On 01/07/2021 Spot Bond			10.11000	104.07416	10.11000	104.04627				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	101.08045				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	121.60380	2.76000	121.58014				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 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
CLN192 On 29/08/2021 Spot Bond			3.14000	118.72156	3.14000	121.51971				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.98470	8.25000	101.96193				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.83000	128.96780	2.83000	123.09130				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.69592	2.40000	120.92437				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	102.08530				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.23000	101.44228	8.23000	101.41981				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.79263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.81020				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.28000	101.51647	8.28000	101.49384				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN22(On 20/10/2016 Spot Bond			8.28000	101.51647	8.28000	101.49384				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN22(On 09/12/2016 Spot Bond			8.33000	104.69226	8.33000	104.66892				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.52993				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN22(On 20/12/2016 Spot Bond				100.00000	0.00000	101.68216				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.88237				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	100.88237				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	100.25325				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	101.55043				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	100.03817				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	100.04060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.38704	9.35000	102.36163				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.38704	9.35000	102.36163				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	100.01909				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	100.01915				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 14/03/2015 Spot Bond				100.00000	0.00000	101.59263				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				100.00000	0.00000	101.41366				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	101.47511				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	101.47835				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	101.41366				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	101.41366				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.46934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.29170				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.88785				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.39829				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.39829				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.39829				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.78991				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.72500	104.90599	8.72500	104.88124				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.45714				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73355				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.79562				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.78704				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.84643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.03876				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	100.02319				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	102.02763				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.56962				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.76385				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.57447				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.36620				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.37322				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.73960				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.38817				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.75670				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.52907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.93645				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41455				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.51248				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.29671				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.63084				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41446				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.41446				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.40359				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	129.72785				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.94201				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	130.15965				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.84228				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	124.93424				0.00	0	266,019,000
Total CLN310 SPOT										0.00	0	266,019,000
Total For CLN310										0.00	0	266,019,000
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	125.24993				0.00	0	266,019,000
Total CLN311 SPOT										0.00	0	266,019,000
Total For CLN311										0.00	0	266,019,000
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.28592				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.33500	97.59178	10.33500	96.06324				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			10.85500	97.00179	10.85500	97.57606				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34215				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	101.64066				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	100.27959				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	100.71897				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	100.62037				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	102.52185	8.80500	100.62080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.44365				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.72600				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	121.70713				0.00	0	274,380,000
Total CLN324 SPOT										0.00	0	274,380,000
Total For CLN324										0.00	0	274,380,000
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.50877				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.53515				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.63714				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.56540				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	100.02286				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	102.16672				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	79.84670				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.70700				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	111.91187				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.64601				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.89525				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34983				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	102.15347				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.77755				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.37054				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.58792				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.63983				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.35182				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.61557				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	101.89080				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	102.09720				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	100.58100				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	100.69922				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.31683				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	101.30695	10.55000	101.86321				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			9.51500	107.59460	9.51500	108.17010				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	101.42035				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	100.50490				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			11.65500	109.00787	11.65500	109.70182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.53967				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.68500	109.42004	11.68500	109.31878				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.11500	108.82057	10.11500	108.73307				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.53967				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.68946				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.74256				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.60726				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.63714				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.44365				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.39899				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.00000	105.99892	9.00000	105.92161				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.65367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	101.59319				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	101.95004	10.55000	101.92109				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.03185	11.00000	99.35905				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	100.73000				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.61956				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.73329				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.44500	105.64695	11.44500	105.54955				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.77417				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.44365				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.75056				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.54044				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.50592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	100.99420				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.80882				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	100.68953				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	101.04698				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.72977				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	39.74956	7.01000	40.36039				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	170.52806				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			8.11500	100.91889	8.11500	144.18668				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			7.73000	36.82622	7.73000	162.25254				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			7.73000	37.25693	7.73000	162.52896				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.72023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF01: On 20/10/2015 Spot Bond				100.00000	0.00000	93.66654				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF02: On 10/10/2016 Spot Bond				100.00000	0.00000	101.08509				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03: On 10/10/2016 Spot Bond				100.00000	0.00000	101.08509				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04: On 20/09/2016 Spot Bond				100.00000	0.00000	101.54761				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05: On 20/12/2016 Spot Bond				100.00000	0.00000	101.44848				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06: On 20/06/2017 Spot Bond				100.00000	0.00000	101.46800				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07: On 10/07/2017 Spot Bond				100.00000	0.00000	101.07214				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08: On 20/06/2017 Spot Bond				100.00000	0.00000	101.47005				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09: On 24/07/2017 Spot Bond				100.00000	0.00000	100.71897				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10: On 20/03/2018 Spot Bond				100.00000	0.00000	101.33974				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11: On 20/06/2019 Spot Bond				100.00000	0.00000	101.40843				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12: On 20/06/2019 Spot Bond				100.00000	0.00000	101.39963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.40843			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	99.99982			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.00459			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	107.30506	8.87000	105.73299			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.19000	102.24278	8.19000	102.22036			0.00	0	750,000,000
Total COJ04 SPOT									0.00	0	750,000,000
Total For COJ04									0.00	0	750,000,000
COJ05 On 05/06/2023 Spot Bond			9.64000	114.41965	9.64000	114.39022			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
COJ06 On 09/12/2015 Spot Bond			8.02500	107.75978	8.02500	107.73661			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			9.21000	109.30552	9.21000	109.27833			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			9.29500	110.26581	9.29500	110.23845		7,436,000,000,000.00		800,000,000	200,000,000
Total COJG01 SPOT								7,436,000,000,000.00		800,000,000	200,000,000
Total For COJG01								7,436,000,000,000.00		800,000,000	200,000,000
COT01 On 03/04/2023 Spot Bond			9.64500	98.33347	9.64500	98.30803			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			10.46000	99.66556	10.46000	99.63765			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			10.46000	92.64687	10.46000	92.62106			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.96302				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	99.95991				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	99.90167				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	100.80806				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	100.01889				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.35846				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.73356				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			10.97500	101.32199	10.97500	104.53441				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	13.51789	100.00000	13.48478				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	4.68053	100.00000	4.66575				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	13.84361	100.00000	13.79992				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	100.60880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.51500	100.28877	7.51500	99.43799			102,955,500,000.00	13,700,000	27,400,000
Total DENG44 SPOT									102,955,500,000.00	13,700,000	27,400,000
Total For DENG44									102,955,500,000.00	13,700,000	27,400,000
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.01722			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	99.87773			0.00	0	0
Total DENG54 SPOT									0.00	0	0
Total For DENG54									0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.09411			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	99.72677	100.00000	99.45504			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	50.64144	100.00000	50.26133			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.64241			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.07848			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	103.23012			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	102.53939			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	102.16000			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DOL007 On 15/07/2018 Spot Bond				100.00000	0.00000	98.33857			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.89174			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	101.15924			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 22/03/2019 Spot Bond				100.00000	0.00000	102.12831			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL00: On 20/06/2019 Spot Bond				100.00000	0.00000	101.64594			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	101.64169			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			8.20000	108.13369	8.20000	108.10995			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			7.08000	110.70655	7.08000	110.68551			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.99500	108.94259	7.99500	108.91939		41,574,000,000.00	5,200,000	1,470,000,000	
Total DV22 SPOT								41,574,000,000.00	5,200,000	1,470,000,000	
Total For DV22								41,574,000,000.00	5,200,000	1,470,000,000	
DV23 On 27/02/2023 Spot Bond			8.69500	110.04521	8.69500	110.01976		12,379,071,500.00	1,423,700	1,071,323,700	
Total DV23 SPOT								12,379,071,500.00	1,423,700	1,071,323,700	
Total For DV23								12,379,071,500.00	1,423,700	1,071,323,700	
DV24 On 18/02/2024 Spot Bond			8.92500	107.37458	8.92500	107.34910		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			9.13500	110.34327	9.13500	110.31649		0.00	0	300,000,000	
Total DV29 SPOT								0.00	0	300,000,000	
Total For DV29								0.00	0	300,000,000	
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	101.43359			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC003 SPOT										0.00	0	0
Total For DVC003										0.00	0	0
DVC003 On 12/12/2014 Spot Bond				100.00000	0.00000	101.34085				0.00	0	0
Total DVC004 SPOT										0.00	0	0
Total For DVC004										0.00	0	0
DVC004 On 23/06/2015 Spot Bond				100.00000	0.00000	101.17851				0.00	0	0
Total DVC005 SPOT										0.00	0	0
Total For DVC005										0.00	0	0
DVC005 On 29/06/2015 Spot Bond				100.00000	0.00000	101.06802				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVC006 On 15/09/2015 Spot Bond				100.00000	0.00000	101.33680				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC007 On 20/11/2015 Spot Bond				100.00000	0.00000	100.09371				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.26452				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	101.32358				0.00	0	480,000,000
Total DVF17 SPOT										0.00	0	480,000,000
Total For DVF17										0.00	0	480,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.14312				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.48000	131.74607	7.48000	131.71979				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.04901				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.88062	0.20000	136.92368			0.00	0	1,200,000,000
Total EL15 SPOT									0.00	0	1,200,000,000
Total For EL15									0.00	0	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.05000	123.55167	2.05500	123.45952		1,640,000,000,000.00	800,000,000	6,900,000,000	
Total EL28 SPOT								1,640,000,000,000.00	800,000,000	6,900,000,000	
Total For EL28								1,640,000,000,000.00	800,000,000	6,900,000,000	
EL29 On 19/11/2029 Spot Bond			2.06500	110.93904	2.06500	110.91941		0.00	0	4,800,000,000	
Total EL29 SPOT								0.00	0	4,800,000,000	
Total For EL29								0.00	0	4,800,000,000	
EL30 On 29/07/2030 Spot Bond			2.07500	111.90729	2.07500	111.88756		0.00	0	29,950,000,000	
Total EL30 SPOT								0.00	0	29,950,000,000	
Total For EL30								0.00	0	29,950,000,000	
EL31 On 02/06/2031 Spot Bond			2.16000	102.46666	2.16000	102.44833		0.00	0	0	
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	
EMM01 On 28/07/2020 Spot Bond			9.10000	109.83048	9.10000	109.80393		3,640,000,000,000.00	400,000,000	100,000,000	
Total EMM01 SPOT								3,640,000,000,000.00	400,000,000	100,000,000	
Total For EMM01								3,640,000,000,000.00	400,000,000	100,000,000	
EMM02 On 11/03/2021 Spot Bond			8.95000	110.62358	8.95000	110.59683		0.00	0	0	
Total EMM02 SPOT								0.00	0	0	
Total For EMM02								0.00	0	0	
EMM03 On 04/05/2024 Spot Bond			9.51000	103.94094	9.51000	103.91426		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			9.76000	95.79059	9.76000	97.48464		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			9.91000	106.94132	9.91000	104.73012		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	100.19981		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.95791				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	101.53969				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.42693				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.41070				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.17699				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	0.00000	100.38927				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	100.64623				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	65.42641	100.00000	65.21990				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	88.46295	100.00000	88.26326				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.00500	106.27916	11.00500	106.24822				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	103.55750				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	99.49037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.36783				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			9.37500	99.10793	9.37500	99.08299				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.13606				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	99.95573				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.19948				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.21152				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	100.54082				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	100.17873				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.18588				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.17730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.18326				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.18271				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.18029				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			7.10000	102.34809	7.10000	102.32847				0.00	0	200,000,000
Total ES15 SPOT										0.00	0	200,000,000
Total For ES15										0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.33500	106.61704	7.33500	106.59594		2,950,846,294,500.00		402,296,700	53,705,500,000	
Total ES18 SPOT								2,950,846,294,500.00		402,296,700	53,705,500,000	
Total For ES18								2,950,846,294,500.00		402,296,700	53,705,500,000	
ES23 On 25/01/2023 Spot Bond			8.09500	114.59279	8.09500	114.56808		103,300,295,000.00		12,761,000	4,599,261,000	
Total ES23 SPOT								103,300,295,000.00		12,761,000	4,599,261,000	
Total For ES23								103,300,295,000.00		12,761,000	4,599,261,000	
ES26 On 02/04/2026 Spot Bond			8.44000	96.93620	8.44000	96.91419		77,533,216,000.00		9,186,400	3,215,100,000	
Total ES26 SPOT								77,533,216,000.00		9,186,400	3,215,100,000	
Total For ES26								77,533,216,000.00		9,186,400	3,215,100,000	
ES33 On 15/09/2033 Spot Bond			9.24000	86.10782	9.22000	86.24252		53,668,890,660,000.00		5,808,321,500	145,016,000,000	
Total ES33 SPOT								53,668,890,660,000.00		5,808,321,500	145,016,000,000	
Total For ES33								53,668,890,660,000.00		5,808,321,500	145,016,000,000	
ES42 On 25/04/2042 Spot Bond			9.29000	92.95836	9.29000	92.93518		5,574,000,000,000.00		600,000,000	23,500,000,000	
Total ES42 SPOT								5,574,000,000,000.00		600,000,000	23,500,000,000	
Total For ES42								5,574,000,000,000.00		600,000,000	23,500,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.15270				0.00	0	5,700,000
Total EXX01 SPOT										0.00	0	5,700,000
Total For EXX01										0.00	0	5,700,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.15731				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.03919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.83717				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.30501				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.10780				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.58005				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	101.46795				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.94939				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.09818				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.90289	100.00000	10.87648				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	10.61082	100.00000	10.58511				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	101.51828				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.09194				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	101.69501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.81279				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			8.89500	102.35870	8.89500	102.33436				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	101.45365				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	101.45358				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	100.66979				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	105.15367				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.95222				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	101.98477				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			9.70000	101.92023	9.70000	106.25673				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			10.59500	109.74086	10.59500	109.70991				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	101.63603				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.13000	132.45869	2.13000	133.32359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.14000	127.29956	2.14000	280.97453				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			2.33500	105.26089	2.33500	111.87104				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			2.39500	102.74177	2.39500	161.74373				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.20000	120.97843	2.20000	221.32565				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			7.25500	107.45411	7.25500	107.43295				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			7.78100	63.74987	7.78100	63.10757				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.45100	40.83440	9.45100	39.92640				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	39.52747	9.69000	38.60638				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	79.34783	100.00000	79.17570				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	81.63582	100.00000	81.46785				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	102.38145				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	101.72470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49457				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63975				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.14490	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.14490	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.61956				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 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
FRC120 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
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.54395				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.80575				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 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
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.59319				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.11645	6.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.69338				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 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
FRC131 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
FRC132 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
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	102.08454				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	102.02323				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 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
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 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
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	19.39545	100.09221	19.34790				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.44717				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	110.86424				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2015 Spot Bond				100.00000	0.00000	101.91912				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	104.06501				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	101.60426				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.62199				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	101.48213				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	101.51404				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	101.97941				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	101.48765				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	59.06571	13.22500	59.04460				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.40315				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.40491				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.06087				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	101.46829				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			3.56500	96.80577	3.56500	100.13205				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	101.53164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.53164				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	100.11517				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.34215				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	99.55518				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.44365				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.41020				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.51331				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	101.64945				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	100.33866				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	100.50803				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	100.73815				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	101.89174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.49997				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85480				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.39435				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.51404				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.51404				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.44965				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.15769				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.22053				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	101.33012				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.98115				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.59847				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.96509				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.31215				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.94229				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.94484				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.89132				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.81008				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.89132				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.80683				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.45651				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.65839	8.75000	97.70431				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	103.32737				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	9.79460	100.00000	9.76369				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	8.94905	100.00000	8.92081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	101.39280				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	1.53873	100.00000	1.53075				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	101.28956				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	24.06970	100.00000	23.88904				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	100.42181				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	0.46744	100.00000	0.46116				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	22.01130	100.00000	21.84608				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	100.42178				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	10.27629	100.00000	10.19916				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				100.00000	0.00000	100.42075				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				100.00000	0.00000	100.39977				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218(On 04/11/2019 Spot Bond				100.00000	0.00000	100.49054				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.46077				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			2.94000	99.57718	2.94000	126.55544				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	100.33284				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	100.32853				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	100.32853				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC22(On 20/05/2020 Spot Bond				100.00000	0.00000	100.13574				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.60953				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.60072				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.80045				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.66271				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.47000	117.05703	3.47000	122.33977				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.62903				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.64496			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			3.52000	107.61817	3.52000	121.95044			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			3.50000	105.23291	3.50000	122.10600			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			2.81000	102.11629	2.81000	127.45524			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			2.88000	101.39750	2.88000	134.72776			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	100.74251			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.42366			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	101.61845			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	102.32678			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	101.88027			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	101.81307			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				100.00000	0.00000	101.55450			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.55275			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	102.61026			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	101.40050			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	10.72050	100.00000	10.69425			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	25.95853	100.00000	25.89496			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	60.73647	100.00000	60.54684			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	17.34789	100.00000	17.29314			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD12/ On 20/03/2018 Spot Bond			100.00000	6.55974	100.00000	6.47715			0.00	0	0
Total FRD12U SPOT									0.00	0	0
Total For FRD12U									0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.95000	151.48222	4.95000	151.44376			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	101.22118			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	101.80117			0.00	0	220,000,000
Total FRJ16 SPOT									0.00	0	220,000,000
Total For FRJ16									0.00	0	220,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.88726			0.00	0	100,000,000
Total FRJ17 SPOT									0.00	0	100,000,000
Total For FRJ17									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.10341			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.09168			0.00	0	509,200,000
Total FRJ19 SPOT									0.00	0	509,200,000
Total For FRJ19									0.00	0	509,200,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.12700			0.00	0	9,300,000
Total FRJ20 SPOT									0.00	0	9,300,000
Total For FRJ20									0.00	0	9,300,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.88922			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.91800	84.10713	1.91800	108.00669			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.35500	104.27376	2.35500	136.95812			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.72293			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.97940	10.38000	100.95128			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.97940	10.38000	100.95128			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.65199			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.49500	101.80169	2.49500	110.50357			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.51000	210.89474	2.51000	211.81658			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.46500	111.11295	2.46500	111.09219			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 03/04/2015 Spot Bond				100.00000	0.00000	100.93768			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.54000	210.00077	2.54000	210.92333			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.72836			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			2.42000	111.03227	2.42000	111.01167			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/03/2038 Spot Bond			2.55500	109.35827	2.55500	109.33758			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 26/06/2015 Spot Bond				100.00000	0.00000	101.10569			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS11 On 05/05/2016 Spot Bond				100.00000	0.00000	49.26600			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS11 On 06/08/2015 Spot Bond				100.00000	0.00000	100.36735			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.66000	108.05296	2.66000	107.33269			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.66000	114.84654	2.66000	262.77150			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.71000	113.01390	2.71000	260.93700			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.35000	97.63349	2.35000	97.80714			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.74000	161.17356	2.74000	205.08593			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.65000	122.59956	2.65000	270.81542			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			2.15000	127.20537	2.15000	280.77093			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			2.87000	120.63606	2.87000	266.57132			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			2.60000	101.86351	2.60000	129.34738			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	100.64490			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			2.13000	133.34731	2.13000	129.24700			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	100.83368			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	101.08652			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	100.47857			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			2.33500	110.72938	2.33500	110.70910			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	18.12062	104.97509	18.07428			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	24.97692	101.07593	24.91515			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	16.71373	100.44759	16.67262			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	23.24287	100.76967	23.18556			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			2.03000	118.97435	2.03000	118.95344			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			2.28000	98.11520	2.28000	112.43108			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	98.63746			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			2.31000	97.84835	2.31000	112.12521			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	99.95541			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			2.35000	128.08700	2.35000	350.62479			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.34387			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	99.97987			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			6.44500	102.43955	6.44500	102.42180			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.39000	102.60570	7.39000	102.58513			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			7.68000	103.72494	7.68000	103.70335			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			7.83500	109.03038	7.83500	109.00737			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			8.30000	103.09529	8.30000	103.07213		19,920,000,000.00		2,400,000	810,000,000
Total FRX19 SPOT								19,920,000,000.00		2,400,000	810,000,000
Total For FRX19								19,920,000,000.00		2,400,000	810,000,000
FRX20 On 01/10/2020 Spot Bond			8.51000	102.43790	8.51000	102.41445			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			9.11500	94.06087	9.11500	94.03772			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			9.21000	114.93243	9.21000	114.90416			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			9.54000	102.28761	9.54000	101.15776			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			9.91500	99.18566	9.91500	99.15958			0.00	0	10,000,000
Total FRX31 SPOT									0.00	0	10,000,000
Total For FRX31									0.00	0	10,000,000
FRX45 On 14/04/2045 Spot Bond			9.89500	82.81682	9.89500	82.79486			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	101.22876			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	101.27310			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.29083			0.00	0	160,000,000
Total FS1A4 SPOT									0.00	0	160,000,000
Total For FS1A4									0.00	0	160,000,000
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.33509			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.40595			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	101.45908			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	101.68920			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	100.11453			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.11927			0.00	0	110,000,000
Total FS2A3 SPOT									0.00	0	110,000,000
Total For FS2A3									0.00	0	110,000,000
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.12043			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.12361			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.12843			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.13244			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.15004			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	101.14696			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	101.28703			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			8.59000	103.08927	8.59000	103.06545			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
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.69863			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.58136				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	100.59339				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	100.61664				0.00	1,640,000,000	410,000,000
Total GRH1A3 SPOT										0.00	1,640,000,000	410,000,000
Total For GRH1A3										0.00	1,640,000,000	410,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.64548				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	100.68547				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	101.67588				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	100.95944				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	100.87380				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	102.61070				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	100.74108				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.60130			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.02576			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.29994			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		43,780,000,000,000.00	437,800,000	437,800,000	437,800,000
Total GRX01U SPOT								13,780,000,000,000.00	437,800,000	437,800,000	437,800,000
Total For GRX01U								13,780,000,000,000.00	437,800,000	437,800,000	437,800,000
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.03410			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	101.14779			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	102.45124			0.00	530,000,000	530,000,000
Total GSIZ16 SPOT									0.00	530,000,000	530,000,000
Total For GSIZ16									0.00	530,000,000	530,000,000
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.76308			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.35646	100.00000	13.25622			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.03554			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	101.51840			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	100.47945			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.48503			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.73816			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	0.00000	100.70521			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	100.79059			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			7.16581	101.90372	7.16581	98.40667			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	100.82566			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2015 Spot Bond			8.16663	101.53136	8.16663	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.87074			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			8.61718	101.57698	8.61718	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	100.92579			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
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.87183			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	100.98200			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	101.01600			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.40505			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF05 On 17/02/2017 Spot Bond			8.62000	105.23554	8.62000	105.21141			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.72000	112.32153	7.72000	112.29840		20,844,000,000.00		2,700,000	922,700,000
Total HWAY20 SPOT								20,844,000,000.00		2,700,000	922,700,000
Total For HWAY20								20,844,000,000.00		2,700,000	922,700,000
HWAY2 On 07/12/2023 Spot Bond			1.96000	129.00930	1.96000	284.67018		0.00		0	9,800,000,000
Total HWAY23 SPOT								0.00		0	9,800,000,000
Total For HWAY23								0.00		0	9,800,000,000
HWAY2 On 07/12/2024 Spot Bond			1.96000	131.93472	1.96000	290.99071		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			9.18000	103.59954	9.18000	103.57428		25,711,344,000,000.00		2,800,800,000	4,524,400,000
Total HWAY34 SPOT								25,711,344,000,000.00		2,800,800,000	4,524,400,000
Total For HWAY34								25,711,344,000,000.00		2,800,800,000	4,524,400,000
HWAY3 On 31/07/2035 Spot Bond			9.18000	103.61073	9.18000	103.58547		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	92.62087	100.00000	92.38579		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	24.17668	100.00000	24.11747		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	60.95450	100.00000	60.80684		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	29.12909	100.00000	29.05853		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	21.33062	100.00000	21.27895		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	94.10859	100.00000	93.86974		0.00		0	0
Total HWF07U SPOT								0.00		0	0
Total For HWF07U								0.00		0	0

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 31/01/2025 Spot Bond			1.67000	118.87807	1.67000	118.85842			60,462,798,228,000.00	36,205,268,400	118,584,100,000
Total I2025 SPOT									60,462,798,228,000.00	36,205,268,400	118,584,100,000
Total For I2025									60,462,798,228,000.00	36,205,268,400	118,584,100,000
I2038 On 31/01/2038 Spot Bond			1.73000	126.78399	1.73500	126.64762			85,679,155,482,000.00	49,525,523,400	92,732,820,000
Total I2038 SPOT									85,679,155,482,000.00	49,525,523,400	92,732,820,000
Total For I2038									85,679,155,482,000.00	49,525,523,400	92,732,820,000
I2046 On 31/03/2046 Spot Bond			1.72500	128.65435	1.72500	128.63282			1,552,859,145,000.00	900,208,200	97,300,000,000
Total I2046 SPOT									1,552,859,145,000.00	900,208,200	97,300,000,000
Total For I2046									1,552,859,145,000.00	900,208,200	97,300,000,000
I2050 On 31/12/2050 Spot Bond			1.73000	139.26794	1.73000	139.24468			12,422,072,624,000.00	7,180,388,800	69,137,620,200
Total I2050 SPOT									12,422,072,624,000.00	7,180,388,800	69,137,620,200
Total For I2050									12,422,072,624,000.00	7,180,388,800	69,137,620,200
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.85000			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			7.14500	103.05676	7.14500	103.03699			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	102.02579			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	101.85585			0.00	300,000,000	2,000,000,000
Total IBL14 SPOT									0.00	300,000,000	2,000,000,000
Total For IBL14									0.00	300,000,000	2,000,000,000
IBL21 On 15/03/2016 Spot Bond			7.83000	103.93220	7.83000	103.91015			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			7.49000	109.18079	7.49000	109.15862			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.65000	103.23525	7.65000	103.21419			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	100.47573			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34 On 31/01/2017 Spot Bond			1.65000	101.37085	1.65000	130.59098			0.00	0	0
Total IBL34 SPOT									0.00	0	0
Total For IBL34									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.20000	104.52046	2.20000	132.72263			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	101.28313			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	101.79219			0.00	0	160,000,000
Total IBL38 SPOT									0.00	0	160,000,000
Total For IBL38									0.00	0	160,000,000
IBL39 On 02/04/2018 Spot Bond			7.61000	104.68733	7.61000	104.66584			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	101.72765			0.00	0	2,000,000,000
Total IBL40 SPOT									0.00	0	2,000,000,000
Total For IBL40									0.00	0	2,000,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.49853			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.31263			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			8.22500	102.70180	8.22500	102.67919			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			8.67000	96.86028	8.67000	96.83794		9,537,000,000.00		1,100,000	2,390,000,000
Total IBL46 SPOT								9,537,000,000.00		1,100,000	2,390,000,000
Total For IBL46								9,537,000,000.00		1,100,000	2,390,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.30395			0.00	0	4,500,000,000
Total IBL48 SPOT									0.00	0	4,500,000,000
Total For IBL48									0.00	0	4,500,000,000
IBL49 On 02/04/2018 Spot Bond			7.69000	100.08366	7.69000	100.06291		4,614,000,000,000.00		600,000,000	800,000,000
Total IBL49 SPOT								4,614,000,000,000.00		600,000,000	800,000,000
Total For IBL49								4,614,000,000,000.00		600,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.72000	104.56895	8.72000	104.52109			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.38757			0.00	0	110,000,000
Total IBL52 SPOT									0.00	0	110,000,000
Total For IBL52									0.00	0	110,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.51945			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	101.32603	7.90000	101.30471			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			8.00500	102.93311	8.00500	102.91116			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	100.57200			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.25457			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			7.26000	104.96823	7.26000	104.94790			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			7.96500	106.92202	7.96500	106.89934			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			9.14500	109.63113	9.14500	109.60449			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.14334			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	100.64173			0.00	0	310,000,000
Total IBL62 SPOT									0.00	0	310,000,000
Total For IBL62									0.00	0	310,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.55274			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.56419			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	100.57550			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	0.00620	100.00000	0.00618			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	100.76511			0.00	0	320,000,000
Total IDCG01 SPOT									0.00	0	320,000,000
Total For IDCG01									0.00	0	320,000,000
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.70494			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			8.35000	100.76551	8.35000	100.74286			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond			100,000.00000	0.29099	100,000.00000	0.26993			2.92e+018	29,200,000,000	35,000,000,000
Total IDCG04 SPOT									2.92e+018	29,200,000,000	35,000,000,000
Total For IDCG04									2.92e+018	29,200,000,000	35,000,000,000
IDCG05 On 24/11/2019 Spot Bond			100.00000	13.07078	100.00000	12.97267			080,000,000,000,000.00	20,800,000,000	18,000,000,000
Total IDCG05 SPOT									0,000,000,000,000.00	20,800,000,000	18,000,000,000
Total For IDCG05									0,000,000,000,000.00	20,800,000,000	18,000,000,000
IDCG06 On 24/11/2024 Spot Bond			8.00000	115.56987	8.00000	115.52074			0.00	0	48,000,000,000
Total IDCG06 SPOT									0.00	0	48,000,000,000
Total For IDCG06									0.00	0	48,000,000,000
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.53070	5.00000	100.51720			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	100.53070	5.00000	100.51720			0.00	0	0
Total IDCP02 SPOT									0.00	0	0
Total For IDCP02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.60979	5.00000	101.59615				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	100.53053	5.00000	100.51689				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	100.81290	4.00000	100.80187				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	102.88543	4.00000	100.43617				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	32.28323	100.00000	32.18245				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	32.10111	100.00000	32.00088				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	32.10111	100.00000	32.00088				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	106.03614	9.20000	106.00994				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	101.33644				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	101.33644				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	100.21545				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	8.74544	100.00000	8.72402				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.15097				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	85.88235	100.00000	85.68075				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			8.58000	101.86394	8.58000	101.84060				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	100.05551				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	13.78469	100.00000	13.75129				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	60.73647	100.00000	60.54684				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	88.16425	100.00000	87.95181				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	96.30607	100.00000	96.05263				0.00	0	0
Total IN268U SPOT										0.00	0	0
Total For IN268U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	10.15350	100.00000	10.10885				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	99.45505	100.00000	99.72678				0.00	0	0
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.25000	99.96577	6.25000	99.98288				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			6.25000	99.91446	6.25000	99.81200				0.00	0	0
Total INA449 SPOT										0.00	0	0
Total For INA449										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA450 On 09/12/2014 Spot Bond			6.25000	99.79494	6.25000	99.69273			0.00	0	0
Total INA450 SPOT									0.00	0	0
Total For INA450									0.00	0	0
INA451 On 17/12/2014 Spot Bond			100.00000	94.80519	100.00000	100.00000			0.00	0	0
Total INA451 SPOT									0.00	0	0
Total For INA451									0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.40000	99.18263	6.40000	99.07924			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			6.40000	99.06203	6.40000	98.95890			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	98.93355	6.45000	98.82988			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	98.81262	6.45000	98.70921			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	98.69199	6.45000	98.58883			0.00	0	0
Total INA507 SPOT									0.00	0	0
Total For INA507									0.00	0	0
INA508 On 17/02/2015 Spot Bond			6.45000	98.57166	6.45000	98.46874			0.00	0	0
Total INA508 SPOT									0.00	0	0
Total For INA508									0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.45161	6.45000	98.34895			0.00	0	0
Total INA509 SPOT									0.00	0	0
Total For INA509									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.47644			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			10.77356	103.21237	10.77356	102.77535			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.77356	101.96149	10.77356	101.87018			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.56489				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	102.25264				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	101.53517				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	100.97120	6.50000	100.95346				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	101.57561				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	95.47534				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	101.47306				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	100.84114				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	101.51404				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	100.46164				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	101.17931				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.16423				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.41074				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	100.28889				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.14957				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.14796				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	96.03347				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	103.29096				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	102.72854				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	100.74586				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	101.30438				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	101.55674				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	99.96722				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	103.90164				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.39973			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	88.59223	100.00000	88.37772			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	101.05742			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	100.92708			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	100.93901			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			8.34000	102.04464	8.34000	102.02173			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.16746			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.19491			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.21324			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	100.86223			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.90560			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	102.08733			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			9.19000	101.04182	9.19000	101.01675			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.50288			0.00	0	70,000,000
Total IPL5 SPOT									0.00	0	70,000,000
Total For IPL5									0.00	0	70,000,000
IPL6 On 28/09/2017 Spot Bond			8.18000	105.57506	8.18000	105.55169		4,925,178,000,000.00		602,100,000	2,500,000,000
Total IPL6 SPOT								4,925,178,000,000.00		602,100,000	2,500,000,000
Total For IPL6								4,925,178,000,000.00		602,100,000	2,500,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.06674			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	101.01481			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	100.42747			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	100.00000			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	101.59185			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			8.32500	105.74734	8.32500	105.72378			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	103.19107			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	99.72419			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			3.29000	97.45978	3.29000	126.67568			0.00	0	7,000,000
Total IV017 SPOT									0.00	0	7,000,000
Total For IV017									0.00	0	7,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV019 On 31/03/2028 Spot Bond			3.57500	141.92881	3.57500	141.89795			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.30690			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	101.04083			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	100.96108			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	101.78532			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	101.37594			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			3.67000	98.35907	3.67000	99.19622			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			3.67000	98.27707	3.67000	105.36901			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	101.90214			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	100.30009			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.84500	112.08673	9.84500	112.05698			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	100.87370			0.00	0	45,430,000
Total IV09 SPOT									0.00	0	45,430,000
Total For IV09									0.00	0	45,430,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			3.67500	140.38120	3.67500	140.35029			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.25000	99.88028	6.25000	99.77789			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			6.25000	99.76085	6.25000	99.65870			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	99.26895	6.40000	99.16538			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			6.40000	99.14814	6.40000	99.04483			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			6.40000	99.02763	6.40000	98.92457			0.00	0	0
Total IVA504 SPOT									0.00	0	0
Total For IVA504									0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.45000	99.02011	6.45000	98.79537			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	98.77813	6.45000	98.67478			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	98.65758	6.45000	98.55449			0.00	0	0
Total IVA507 SPOT									0.00	0	0
Total For IVA507									0.00	0	0
IVA508 On 19/02/2015 Spot Bond			6.45000	98.53733	6.45000	98.43449			0.00	0	0
Total IVA508 SPOT									0.00	0	0
Total For IVA508									0.00	0	0
IVA509 On 26/02/2015 Spot Bond			6.45000	98.41737	6.45000	98.31478			0.00	0	0
Total IVA509 SPOT									0.00	0	0
Total For IVA509									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.31556			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.18602				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	100.91540				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	101.01828				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.11888				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.04114				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	99.90370				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	100.92735				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	100.93332				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.94526				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	100.89153				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	100.78557				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	100.59070				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.45270				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.18702				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	99.99997				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	99.99997				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.16676				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	100.90003				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	100.67300				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	100.53013				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.35074				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.22072				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.25171				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.25171				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			8.56500	104.79965	8.56500	106.06596			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	14.20313	100.00000	14.14972			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.22140	100.00000	11.17206			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	100.78308			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			8.77000	104.55334	8.77000	106.03364			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	100.60189			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	100.24695			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	101.42010			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.17055			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	100.64614			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	101.85561			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			7.12500	105.39270	7.12500	100.91751			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.44579			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.10820			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	83.83851	100.00000	83.64926			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	100.59004			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	88.07056	100.00000	87.86186			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	100.63656			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	33.24835	100.00000	33.16781			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.31992			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG08 On 28/11/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504			0.00	0	0
Total JDG08U SPOT									0.00	0	0
Total For JDG08U									0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	86.60755	100.00000	86.40566			0.00	0	0
Total JDG09U SPOT									0.00	0	0
Total For JDG09U									0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	91.23294	100.00000	91.02028			0.00	0	0
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11 On 04/02/2015 Spot Bond			100.00000	85.50483	100.00000	85.30826			0.00	0	0
Total JDG11U SPOT									0.00	0	0
Total For JDG11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG12U On 18/03/2015 Spot Bond			100.00000	96.22955	100.00000	95.98025			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.56758			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.62457			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.73365			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03U On 30/10/2015 Spot Bond			100.00000	54.79795	100.00000	54.66520			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	102.04621			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.59427			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			8.11000	143.66595	8.11000	143.63440			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	101.45743			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.35085			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	99.53352			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	99.94024			0.00	0	80,000,000
Total LBK06 SPOT									0.00	0	80,000,000
Total For LBK06									0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.33305			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.31594			0.00	300,000,000	300,000,000
Total LBK08 SPOT									0.00	300,000,000	300,000,000
Total For LBK08									0.00	300,000,000	300,000,000
LBK11 On 28/11/2019 Spot Bond			8.00000		8.00000	8.00000			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.54961			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			8.29000	100.71159	8.29000	100.68937		27,357,000,000.00		3,300,000	3,370,000,000
Total LGL02 SPOT								27,357,000,000.00		3,300,000	3,370,000,000
Total For LGL02								27,357,000,000.00		3,300,000	3,370,000,000
LGL03 On 03/04/2018 Spot Bond			8.34000	76.06120	8.34000	99.10648			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			8.85000	103.98009	8.85000	103.95562		15,045,000,000.00		1,700,000	650,000,000
Total LGL04 SPOT								15,045,000,000.00		1,700,000	650,000,000
Total For LGL04								15,045,000,000.00		1,700,000	650,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.20567			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			9.64500	105.89635	9.64500	105.86909			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.40182			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond			100.00000	17.56574	100.00000	2.22642			0.00	0	20,000,000,000
Total LOM01 SPOT									0.00	0	20,000,000,000
Total For LOM01									0.00	0	20,000,000,000
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.03507			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.16441			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	102.31922			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	99.98294			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	99.79087			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	99.23941			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	100.84002			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	98.77289			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	0.00000	100.22822			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.55159			0.00	0	0
Total MAQ063 SPOT									0.00	0	0
Total For MAQ063									0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0
Total MAQ08U SPOT									0.00	0	0
Total For MAQ08U									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.56337			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.57474			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ12 On 12/12/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052			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	101.57206			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	100.92779			0.00	0	400,000,000
Total MBF028 SPOT									0.00	0	400,000,000
Total For MBF028									0.00	0	400,000,000
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.50875			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	102.05248			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.37231			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	101.73842			0.00	0	60,000,000
Total MBF035 SPOT									0.00	0	60,000,000
Total For MBF035									0.00	0	60,000,000
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.28407			0.00	0	110,000,000
Total MBF037 SPOT									0.00	0	110,000,000
Total For MBF037									0.00	0	110,000,000
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.76554			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	100.88660			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	100.39601			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	100.36748			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.37572			0.00	0	500,000,000
Total MBF042 SPOT									0.00	0	500,000,000
Total For MBF042									0.00	0	500,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	83.82970	100.00000	83.64090			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	38.52444	100.00000	38.43009			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	93.57326	100.00000	93.33333			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	18.83309	100.00000	18.75027			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	23.70964	100.00000	23.53167			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	23.86380	100.00000	23.68468			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	20.99493	100.00000	20.83735			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.22500	103.95830	8.22500	103.93529		4,935,000,000.00		600,000	550,000,000
Total MBSA01 SPOT								4,935,000,000.00		600,000	550,000,000
Total For MBSA01								4,935,000,000.00		600,000	550,000,000
MBSA0 On 15/04/2019 Spot Bond			8.24500	103.42244	8.24500	103.39949		0.00		0	0
Total MBSA02 SPOT								0.00		0	0
Total For MBSA02								0.00		0	0
MCB3N On 13/12/2014 Spot Bond				100.00000	0.00000	101.62641		0.00		0	0
Total MCB3M SPOT								0.00		0	0
Total For MCB3M								0.00		0	0
MCB5N On 13/12/2014 Spot Bond				100.00000	0.00000	101.51836		0.00		0	0
Total MCB5M SPOT								0.00		0	0
Total For MCB5M								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.86738			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	101.03386			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	102.87470			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	103.00857			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			7.42500	103.21872	7.42500	103.19805			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			8.21500	107.51913	8.21500	107.49561			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			9.02500	109.01107	9.02500	108.98492			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			6.11500	104.31044	6.11500	104.29302			0.00	0	800,000,000
Total MET01 SPOT									0.00	0	800,000,000
Total For MET01									0.00	0	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.28195			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.32624			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			9.02000	106.46908	9.02000	106.64311			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.29500	102.61415	7.29500	102.59384		55,437,623,000,000.00	7,599,400,000	5,069,400,000	
Total MGL01 SPOT								55,437,623,000,000.00	7,599,400,000	5,069,400,000	
Total For MGL01								55,437,623,000,000.00	7,599,400,000	5,069,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.96063				0.00	0	0
Total MIIL01 SPOT										0.00	0	0
Total For MIIL01										0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.35000	100.89585	8.35000	100.87331				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.46873				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			8.90000	110.14620	8.90000	107.45166				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	16.25083	100.00000	16.21103				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	100.23241				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			8.05000	100.90230	8.05000	100.88054				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			7.24500	104.74413	7.24500	104.72387				0.00	0	970,000,000
Total MTN03 SPOT										0.00	0	970,000,000
Total For MTN03										0.00	0	970,000,000
MTN04 On 13/07/2017 Spot Bond			8.04000	108.61554	8.04000	108.59228				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	6.27661	100.89771	6.26129				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	6.36021	100.61875	6.34472				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.00000			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	100.24676			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	100.26635			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	100.28897			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	0.60921	100.00000	0.60773			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	0.60921	100.00000	0.60773			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			8.51000	98.75219	8.51000	98.72946			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.59000	101.29077	7.59000	101.27026			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.54000	101.73243	8.54000	101.70931			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			8.35000	106.73863	8.35000	106.71451			0.00	0	6,000,000
Total NBK12A SPOT									0.00	0	6,000,000
Total For NBK12A									0.00	0	6,000,000
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	100.13820			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			8.84500	107.36533	8.84500	107.33966			0.00	0	4,500,000
Total NBK13A SPOT									0.00	0	4,500,000
Total For NBK13A									0.00	0	4,500,000
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	101.14822			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14/ On 26/06/2021 Spot Bond			8.71000	106.77553	8.71000	106.70052			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	100.16349			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.29586			0.00	0	14,500,000,000
Total NBK15B SPOT									0.00	0	14,500,000,000
Total For NBK15B									0.00	0	14,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.80627			0.00	0	80,000,000
Total NBK16B SPOT									0.00	0	80,000,000
Total For NBK16B									0.00	0	80,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.10482			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.23978			0.00	0	230,000,000
Total NBK18B SPOT									0.00	0	230,000,000
Total For NBK18B									0.00	0	230,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.18883			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.25877			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.27423			0.00	0	40,000,000
Total NBK21B SPOT									0.00	0	40,000,000
Total For NBK21B									0.00	0	40,000,000
NBK2A On 15/09/2015 Spot Bond			6.84500	104.93776	6.84500	104.91826		4,107,000,000.00		600,000	680,000,000
Total NBK2A SPOT								4,107,000,000.00		600,000	680,000,000
Total For NBK2A								4,107,000,000.00		600,000	680,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.70150		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			8.04500	115.52173	8.04500	115.49657		15,285,500,000.00		1,900,000	1,370,000,000
Total NBK3A SPOT								15,285,500,000.00		1,900,000	1,370,000,000
Total For NBK3A								15,285,500,000.00		1,900,000	1,370,000,000
NBK4 On 28/10/2024 Spot Bond			10.28500	37.87303	10.28500	37.86287		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			7.04500	102.02404	7.04500	102.00488		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	100.99491		0.00	200,000,000		50,000,000
Total NBK6B SPOT								0.00	200,000,000		50,000,000
Total For NBK6B								0.00	200,000,000		50,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.84048		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			7.44000	104.03397	7.44000	104.01299		0.00		0	1,880,000,000
Total NBK9A SPOT								0.00		0	1,880,000,000
Total For NBK9A								0.00		0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.30629		0.00		0	0
Total NBK9B SPOT								0.00		0	0
Total For NBK9B								0.00		0	0
NCLN48 On 25/02/2015 Spot Bond				100.00000	0.00000	100.31465		0.00		0	0
Total NCLN48 SPOT								0.00		0	0
Total For NCLN48								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.88457				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	101.11787				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	100.93989				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	99.89834				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	93.18129				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	99.88420				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	100.64147				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	100.60201				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	89.52884				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	101.21197				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	100.20115				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.38381				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	101.31294				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	101.80736				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.26951				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.25514				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	101.25426				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	100.52143				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.44365				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			9.45500	108.65841	9.45500	109.24305				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.43485				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			9.49000	107.38068	9.49000	108.15371				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	101.44365				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.29921				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	101.33928				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	101.45773				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	101.47534				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			7.83500	104.11153	7.83500	104.08943				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	100.73076				0.00	600,000,000	300,000,000
Total NED13 SPOT										0.00	600,000,000	300,000,000
Total For NED13										0.00	600,000,000	300,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.72154				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			9.42500	107.45666	9.42500	107.86400				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.05909				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	101.02637				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	100.92382				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			11.44000	111.57371	11.44000	111.53943				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	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
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	107.98743				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.16989				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			2.16000	170.77059	2.16000	170.74006				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	95.69898	2.60000	138.37699				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			8.07000	108.90469	8.07000	108.88127				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	101.44318				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.70000	107.37566	8.70000	107.62098				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	100.03706				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.15830				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.03487				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	100.03628				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	100.03546				0.00	400,000,000	400,000,000
Total NQ1A18 SPOT										0.00	400,000,000	400,000,000
Total For NQ1A18										0.00	400,000,000	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
NQ1B10 On 22/05/2020 Spot Bond			8.90000	107.34235	8.90000	109.52527				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B14 On 22/05/2015 Spot Bond				100.00000	0.00000	100.03634				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.03710				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	100.03656				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			9.10000	107.30931	9.10000	107.54777				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C14 On 22/05/2015 Spot Bond				100.00000	0.00000	100.03828				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C15 On 22/05/2050 Spot Bond				100.00000	0.00000	100.03765				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C16 On 22/05/2049 Spot Bond				100.00000	0.00000	100.03793				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D5 On 22/05/2020 Spot Bond				100.00000	0.00000	100.04792				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D6 On 22/05/2016 Spot Bond				100.00000	0.00000	100.04463				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D7 On 22/05/2050 Spot Bond				100.00000	0.00000	100.03875				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA018 On 30/11/2018 Spot Bond			7.90500	114.58279	7.90500	114.55851				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			8.75000	120.60673	8.75000	120.57820			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.05500	172.89195	2.05500	172.86153			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			9.55000	120.52153	9.55000	120.49080			0.00	0	2,920,000,000
Total NRA028 SPOT									0.00	0	2,920,000,000
Total For NRA028									0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.22342			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	101.05551			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	101.41886			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.77583			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.98060			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	99.95487			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	99.93930			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	15.71311	100.00000	15.67504			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OCT1A On 18/10/2015 Spot Bond			100.00000	59.63187	100.00000	59.48741				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			7.13500	102.30282	7.13500	102.28312				0.00	0	7,360,000,000
Total OML01 SPOT										0.00	0	7,360,000,000
Total For OML01										0.00	0	7,360,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.39087	100.00000	22.33662				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	95.58000				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	92.13079	100.00000	91.90553				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	100.28408				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	100.64129				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	99.88697				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	99.78386				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	100.84696				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.36533				0.00	0	300,000,000
Total PPC001 SPOT										0.00	0	300,000,000
Total For PPC001										0.00	0	300,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.37861				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.74430			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			9.00000	108.15934	9.00000	108.07729			0.00	0	6,900,000
Total PPC004 SPOT									0.00	0	6,900,000
Total For PPC004									0.00	0	6,900,000
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.59214			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	100.60834			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	100.61563			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	100.63183			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	100.70141			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	100.71757			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	100.58770			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			7.53000	44.13421	7.53000	44.12530			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			6.14500	108.34373	6.14500	108.32561		215,413,220,500,000.00	360,522,900,000	538,432,900,000	
Total R158 SPOT								15,413,220,500,000.00	360,522,900,000	538,432,900,000	
Total For R158								15,413,220,500,000.00	360,522,900,000	538,432,900,000	
R158P On 15/09/2015 Spot Bond			6.23000	95.22023	6.23000	95.20409		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R159 On 15/09/2016 Spot Bond			6.33000	114.70588	6.33000	114.68613			371,820,192,546,000.00	532,673,016,200	481,719,100,000
Total R159 SPOT									1,820,192,546,000.00	532,673,016,200	481,719,100,000
Total For R159									1,820,192,546,000.00	532,673,016,200	481,719,100,000
R159P On 15/09/2016 Spot Bond			6.16000	89.66352	6.16000	89.64850			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			7.72500	126.07795	7.71000	126.18508			033,701,669,580,000.00	781,061,704,800	1,811,567,803,200
Total R186 SPOT									3,701,669,580,000.00	781,061,704,800	1,811,567,803,200
Total For R186									3,701,669,580,000.00	781,061,704,800	1,811,567,803,200
R187P On 21/12/2026 Spot Bond			7.45000	41.37274	7.45000	41.36447			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			7.37000	38.84406	7.37000	38.83638			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			1.65000	285.28210	1.65000	291.17391			14,667,745,290,000.00	8,889,542,600	21,576,339,200
Total R197 SPOT									14,667,745,290,000.00	8,889,542,600	21,576,339,200
Total For R197									14,667,745,290,000.00	8,889,542,600	21,576,339,200
R201 On 21/12/2014 Spot Bond			5.61000	103.99140	5.54000	103.98044			0.00	0	400,000,000
Total R201 SPOT									0.00	0	400,000,000
Total For R201									0.00	0	400,000,000
R202 On 07/12/2033 Spot Bond			1.71000	234.33337	1.71000	237.44869			112,209,351,327,000.00	65,619,503,700	141,794,829,900
Total R202 SPOT									12,209,351,327,000.00	65,619,503,700	141,794,829,900
Total For R202									12,209,351,327,000.00	65,619,503,700	141,794,829,900
R2023 On 28/02/2023 Spot Bond			7.46000	103.63032	7.44500	103.70173			164,319,774,732,000.00	290,123,294,200	508,162,494,200
Total R2023 SPOT									4,319,774,732,000.00	290,123,294,200	508,162,494,200
Total For R2023									4,319,774,732,000.00	290,123,294,200	508,162,494,200
R203 On 15/09/2017 Spot Bond			6.50500	106.04737	6.49000	106.06754			597,740,032,921,000.00	399,345,124,200	584,313,685,400
Total R203 SPOT									17,740,032,921,000.00	399,345,124,200	584,313,685,400
Total For R203									17,740,032,921,000.00	399,345,124,200	584,313,685,400
R2030 On 31/01/2030 Spot Bond			8.13500	101.40398	8.13500	101.38201			044,940,478,341,000.00	251,375,596,600	526,159,500,000
Total R2030 SPOT									14,940,478,341,000.00	251,375,596,600	526,159,500,000
Total For R2030									14,940,478,341,000.00	251,375,596,600	526,159,500,000
R2032 On 31/03/2032 Spot Bond			8.29500	100.88644	8.29500	100.86392			318,530,434,843,000.00	279,509,395,400	238,768,495,400
Total R2032 SPOT									18,530,434,843,000.00	279,509,395,400	238,768,495,400
Total For R2032									18,530,434,843,000.00	279,509,395,400	238,768,495,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			8.41500	103.57633	8.41500	103.55314			037,570,922,530,000.00	242,135,582,000	401,256,700,000
Total R2037 SPOT									17,570,922,530,000.00	242,135,582,000	401,256,700,000
Total For R2037									17,570,922,530,000.00	242,135,582,000	401,256,700,000
R204 On 21/12/2018 Spot Bond			6.81000	107.63259	6.79500	107.66678			746,788,644,042,000.00	550,189,228,200	556,204,630,000
Total R204 SPOT									16,788,644,042,000.00	550,189,228,200	556,204,630,000
Total For R204									16,788,644,042,000.00	550,189,228,200	556,204,630,000
R2044 On 31/01/2044 Spot Bond			8.51000	105.38093	8.51000	105.35707			724,839,250,000,000.00	85,175,000,000	158,355,200,000
Total R2044 SPOT									14,839,250,000,000.00	85,175,000,000	158,355,200,000
Total For R2044									14,839,250,000,000.00	85,175,000,000	158,355,200,000
R2048 On 28/02/2048 Spot Bond			8.50000	104.86092	8.50000	104.83681			709,867,376,300,000.00	201,160,867,800	356,149,525,800
Total R2048 SPOT									19,867,376,300,000.00	201,160,867,800	356,149,525,800
Total For R2048									19,867,376,300,000.00	201,160,867,800	356,149,525,800
R207 On 15/01/2020 Spot Bond			7.03500	103.56044	7.02000	103.60511			659,608,287,471,000.00	93,760,950,600	410,854,978,600
Total R207 SPOT									19,608,287,471,000.00	93,760,950,600	410,854,978,600
Total For R207									19,608,287,471,000.00	93,760,950,600	410,854,978,600
R208 On 31/03/2021 Spot Bond			7.21500	98.72952	7.20000	98.78457			845,125,000,472,000.00	255,734,580,800	717,443,395,600
Total R208 SPOT									15,125,000,472,000.00	255,734,580,800	717,443,395,600
Total For R208									15,125,000,472,000.00	255,734,580,800	717,443,395,600
R209 On 31/03/2036 Spot Bond			8.35000	80.22131	8.33000	80.36956			703,416,571,410,000.00	204,001,984,600	661,394,814,600
Total R209 SPOT									13,416,571,410,000.00	204,001,984,600	661,394,814,600
Total For R209									13,416,571,410,000.00	204,001,984,600	661,394,814,600
R210 On 31/03/2028 Spot Bond			1.67000	175.55441	1.67500	175.42573			15,999,553,236,000.00	9,580,570,800	36,916,330,000
Total R210 SPOT									15,999,553,236,000.00	9,580,570,800	36,916,330,000
Total For R210									15,999,553,236,000.00	9,580,570,800	36,916,330,000
R211 On 31/01/2017 Spot Bond			0.95000	132.54951	0.95000	132.53017			959,887,220,000.00	1,010,407,600	29,522,117,900
Total R211 SPOT									959,887,220,000.00	1,010,407,600	29,522,117,900
Total For R211									959,887,220,000.00	1,010,407,600	29,522,117,900
R212 On 31/01/2022 Spot Bond			1.65000	137.55179	1.63000	137.70760			23,482,097,430,000.00	14,231,574,200	87,162,310,000
Total R212 SPOT									13,482,097,430,000.00	14,231,574,200	87,162,310,000
Total For R212									13,482,097,430,000.00	14,231,574,200	87,162,310,000
R213 On 28/02/2031 Spot Bond			8.19500	91.05360	8.18500	91.11564			438,403,085,326,000.00	419,573,286,800	500,124,800,000
Total R213 SPOT									18,403,085,326,000.00	419,573,286,800	500,124,800,000
Total For R213									18,403,085,326,000.00	419,573,286,800	500,124,800,000
R214 On 28/02/2041 Spot Bond			8.43500	81.24419	8.43500	81.22566			436,100,340,247,000.00	288,808,576,200	670,849,621,200
Total R214 SPOT									16,100,340,247,000.00	288,808,576,200	670,849,621,200
Total For R214									16,100,340,247,000.00	288,808,576,200	670,849,621,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R227C On 15/03/2015 Spot Bond			6.39000	98.14435	6.39000	98.12749			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			6.23000	95.22023	6.23000	95.20409			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			6.15000	92.43680	6.15000	92.42134			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			6.16000	89.66352	6.16000	89.64850			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			5.54500	99.63672	5.54500	99.62164			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			6.30000	96.55268	6.30000	96.53631			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			6.17000	93.72997	6.17000	93.71441			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			6.15000	90.95256	6.15000	90.93751			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			6.21000	88.13319	6.21000	88.11847			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			6.46500	84.93873	6.46500	84.92397			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			6.51500	82.15700	6.51500	82.14261			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			6.80000	78.78652	6.80000	78.77212			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C On 21/12/2018 Spot Bond			6.78000	76.25580	6.78000	76.24191			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			6.76000	73.82066	6.76000	73.80725			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			6.75000	71.44210	6.75000	71.42914			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			6.98000	68.25962	6.98000	68.24682			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			6.96000	66.03506	6.96000	66.02272			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			7.12000	63.17003	7.12000	63.15795			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			7.09000	61.12347	7.09000	61.11183			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			7.06000	59.16037	7.06000	59.14916			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			7.03000	57.27694	7.03000	57.26612			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			6.99000	55.51548	6.99000	55.50506			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			6.95000	53.82903	6.95000	53.81898			0.00	0	0
Total R344C SPOT									0.00	0	0
Total For R344C									0.00	0	0
R345C On 21/06/2024 Spot Bond			7.65000	48.76690	7.65000	48.75690			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R346C On 21/12/2024 Spot Bond			7.61000	47.15281	7.61000	47.14319				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			7.57000	45.60974	7.57000	45.60048				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			7.53000	44.13421	7.53000	44.12530				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			7.49000	42.72292	7.49000	42.71434				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			7.45000	41.37274	7.45000	41.36447				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			7.41000	40.08072	7.41000	40.07275				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			7.37000	38.84406	7.37000	38.83638				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.12965				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	100.02261				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	101.17175				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	101.01027				0.00	0	0
Total RCSB06 SPOT										0.00	0	0
Total For RCSB06										0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	20.89324	100.00000	20.84262				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.32834	100.00000	9.30574			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	25.48001	100.00000	25.41761			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	53.04493	100.00000	52.81166			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	101.42343			0.00	0	400,000,000
Total RDFB01 SPOT									0.00	0	400,000,000
Total For RDFB01									0.00	0	400,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.62207			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	101.96937			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond			100.00000	13.59245	100.00000	0.00000		330,000,000,000,000.00	23,300,000,000	19,900,000,000	
Total RDFB04 SPOT								330,000,000,000,000.00	23,300,000,000	19,900,000,000	
Total For RDFB04								330,000,000,000,000.00	23,300,000,000	19,900,000,000	
RDFB0 On 27/11/2019 Spot Bond			100.00000	7.74664	100.00000	0.00000		060,000,000,000,000.00	50,600,000,000	50,100,000,000	
Total RDFB05 SPOT								060,000,000,000,000.00	50,600,000,000	50,100,000,000	
Total For RDFB05								060,000,000,000,000.00	50,600,000,000	50,100,000,000	
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.16489			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RDFC15 SPOT									0.00	0	0
Total For RDFC15									0.00	0	0
RDFC1 On 26/02/2015 Spot Bond			100.00000	85.15306	100.00000	84.96673		400,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total RDFC16 SPOT								400,000,000,000,000.00	14,000,000,000	14,000,000,000	
Total For RDFC16								400,000,000,000,000.00	14,000,000,000	14,000,000,000	
RDFC1 On 26/05/2015 Spot Bond			100.00000	71.66591	100.00000	71.53465		720,000,000,000,000.00	37,200,000,000	37,200,000,000	
Total RDFC17 SPOT								720,000,000,000,000.00	37,200,000,000	37,200,000,000	
Total For RDFC17								720,000,000,000,000.00	37,200,000,000	37,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFC1 On 25/11/2015 Spot Bond			100.00000	43.41116	100.00000	100.00000			090,000,000,000,000.00	10,900,000,000	10,900,000,000
Total RDFC18 SPOT									10,000,000,000,000.00	10,900,000,000	10,900,000,000
Total For RDFC18									10,000,000,000,000.00	10,900,000,000	10,900,000,000
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.44505			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	100.96003			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.45115			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.64240			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	100.75427			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	99.96158			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	101.71685			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.01714			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	100.78016			0.00	0	60,000,000
Total RES32 SPOT									0.00	0	60,000,000
Total For RES32									0.00	0	60,000,000
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	100.00000			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.45859			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	81.68762			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	85.42167			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	84.00949			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.77766			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	82.52037			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	92.68446			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	105.97398	12.35000	105.93948			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	13.57713	100.00000	13.54424			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	100.82734			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	101.71479			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	100.00000			0.00	0	0
Total RPG02 SPOT									0.00	0	0
Total For RPG02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.42132			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	4.36581	100.00000	4.35512			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	23.73295	100.00000	23.67546			0.00	0	0
Total RPP041U SPOT									0.00	0	0
Total For RPP041U									0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	34.98573	100.00000	34.90097			0.00	0	0
Total RPP071U SPOT									0.00	0	0
Total For RPP071U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.61825	100.00000	12.60279			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	29.25114	100.00000	29.18027			0.00	0	0
Total RPP091U SPOT									0.00	0	0
Total For RPP091U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond			100.00000		0.00000	100.41203			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond			100.00000		0.00000	77.65441			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			8.50000	108.13805	8.50000	108.11332		6,800,000,000.00	800,000	780,000,000	
Total RW21 SPOT								6,800,000,000.00	800,000	780,000,000	
Total For RW21								6,800,000,000.00	800,000	780,000,000	
RW23 On 10/12/2023 Spot Bond			8.69500	109.43962	8.69500	109.41417		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			9.41500	92.81232	9.41500	111.11497		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	96.83049		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			7.53000	106.06935	7.53000	106.04770			0.00	0	1,150,000,000
Total SBK12 SPOT									0.00	0	1,150,000,000
Total For SBK12									0.00	0	1,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.04199			0.00	220,000,000	220,000,000
Total SBK13 SPOT									0.00	220,000,000	220,000,000
Total For SBK13									0.00	220,000,000	220,000,000
SBK14 On 01/12/2017 Spot Bond			8.54000	102.81596	8.54000	102.79246			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	101.74430			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.92831			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	100.61697			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	100.76639			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	100.75327			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			6.79500	101.45312	6.79500	101.43485		7,474,500,000.00		1,100,000	1,100,000
Total SBK7 SPOT								7,474,500,000.00		1,100,000	1,100,000
Total For SBK7								7,474,500,000.00		1,100,000	1,100,000
SBK9 On 10/04/2018 Spot Bond			8.29500	101.39431	8.29500	101.37167		5,806,500,000.00		700,000	2,370,700,000
Total SBK9 SPOT								5,806,500,000.00		700,000	2,370,700,000
Total For SBK9								5,806,500,000.00		700,000	2,370,700,000
SBN27 On 15/09/2015 Spot Bond			7.60500	107.17614	7.60500	107.15404		760,500,000,000.00		100,000,000	100,000,000
Total SBN27 SPOT								760,500,000,000.00		100,000,000	100,000,000
Total For SBN27								760,500,000,000.00		100,000,000	100,000,000
SBN29 On 15/09/2015 Spot Bond			7.96000	106.89542	7.96000	106.87237		0.00		0	0
Total SBN29 SPOT								0.00		0	0
Total For SBN29								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31 On 15/09/2015 Spot Bond			7.39500	107.34278	7.39500	107.32124			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			7.89000	102.53288	7.89000	102.51096			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			7.54000	107.22767	7.54000	107.20574			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			7.69000	107.10881	7.69000	107.08648			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.48881			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.17259			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			7.54000	104.99886	7.54000	104.97739			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.21091			0.00	200,000,000	300,000,000
Total SBS15 SPOT									0.00	200,000,000	300,000,000
Total For SBS15									0.00	200,000,000	300,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.37021			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	105.32412			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			8.67000	111.79873	8.67000	111.77281			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.61000	103.34385	9.61000	103.31706		144,150,000,000.00		15,000,000	15,000,000
Total SBS20 SPOT								144,150,000,000.00		15,000,000	15,000,000
Total For SBS20								144,150,000,000.00		15,000,000	15,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.20877			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	100.32478			0.00	1,000,000,000	1,000,000,000
Total SBS22 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBS22									0.00	1,000,000,000	1,000,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.26281			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.40003			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.37500	101.89387	8.37500	101.87079		41,875,000,000.00	5,000,000	1,430,000,000	
Total SBS25 SPOT								41,875,000,000.00	5,000,000	1,430,000,000	
Total For SBS25								41,875,000,000.00	5,000,000	1,430,000,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	16.09283	100.00000	16.05740		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			8.98500	109.77938	8.98500	109.75317		134,775,000,000.00	15,000,000	2,515,000,000	
Total SBS27 SPOT								134,775,000,000.00	15,000,000	2,515,000,000	
Total For SBS27								134,775,000,000.00	15,000,000	2,515,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.81971		0.00	0	170,000,000	
Total SBS28 SPOT								0.00	0	170,000,000	
Total For SBS28								0.00	0	170,000,000	
SBS29 On 12/06/2019 Spot Bond			8.49500	104.70422	8.49500	104.68042		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			9.62000	90.29609	9.62000	90.27267		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	101.48853		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			9.36000	107.58184	9.36000	107.55496		0.00	0	0	
Total SBS31 SPOT								0.00	0	0	
Total For SBS31								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.36003			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.39710			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			9.51000	112.58143	9.51000	105.58058			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			8.90000	98.72246	8.90000	98.69871		10,680,000,000.00		1,200,000	100,000,000
Total SBS4 SPOT								10,680,000,000.00		1,200,000	100,000,000
Total For SBS4								10,680,000,000.00		1,200,000	100,000,000
SBS9 On 07/07/2016 Spot Bond			7.33000	110.53126	7.33000	110.50964			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			2.18000	126.92328	2.18000	280.16119			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			1.59500	102.73579	1.59500	130.74206			0.00	0	200,000,000
Total SBSI12 SPOT									0.00	0	200,000,000
Total For SBSI12									0.00	0	200,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.91437			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	16.05280	100.00000	16.01349			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				164.98837	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.22000	115.05270	2.22000	129.03818			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	100.97120	6.50000	100.95346			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	102.99141			0.00	0	160,000,000
Total SHS01 SPOT									0.00	0	160,000,000
Total For SHS01									0.00	0	160,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.25761			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	102.78983			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			8.52000	104.12091	8.52000	104.09718		5,112,000,000.00	600,000	270,000,000	
Total SHS05 SPOT								5,112,000,000.00	600,000	270,000,000	
Total For SHS05								5,112,000,000.00	600,000	270,000,000	
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.52396			0.00	36,960,000	9,240,000
Total SHS06 SPOT									0.00	36,960,000	9,240,000
Total For SHS06									0.00	36,960,000	9,240,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.25480			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.37322			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.25533				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	21.38242	100.00000	21.33062				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	101.60112				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	77.97127	100.00000	77.75647				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	101.49534				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	24.23604	100.00000	24.17668				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	33.07760	100.00000	32.97320				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	24.32967	100.00000	24.25371				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			8.83000	105.38328	8.83000	105.30784				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	100.83241				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	101.25428				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			7.58000	105.96205	7.58000	105.94063				0.00	0	2,140,000,000
Total SLI2 SPOT										0.00	0	2,140,000,000
Total For SLI2										0.00	0	2,140,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI3	On	15/08/2023	Spot Bond			8.39500	104.29586	8.39500	103.37054			7,555,500,000,000.00	900,000,000	450,000,000
Total SLI3 SPOT												7,555,500,000,000.00	900,000,000	450,000,000
Total For SLI3												7,555,500,000,000.00	900,000,000	450,000,000
SNT01	On	15/09/2017	Spot Bond			7.89000	102.53288	7.89000	102.51096			0.00	0	3,290,000,000
Total SNT01 SPOT												0.00	0	3,290,000,000
Total For SNT01												0.00	0	3,290,000,000
SPDA2	On	21/08/2016	Spot Bond				100.00000	0.00000	100.01905			0.00	0	0
Total SPDA2 SPOT												0.00	0	0
Total For SPDA2												0.00	0	0
SPDA3	On	21/08/2015	Spot Bond				100.00000	0.00000	100.22992			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	100.50950			0.00	0	170,000,000
Total SPDA4 SPOT												0.00	0	170,000,000
Total For SPDA4												0.00	0	170,000,000
SPDA5	On	21/08/2024	Spot Bond				100.00000	0.00000	100.09870			0.00	0	0
Total SPDA5 SPOT												0.00	0	0
Total For SPDA5												0.00	0	0
SPDA6	On	21/08/2024	Spot Bond				100.00000	0.00000	100.10134			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	100.30099			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			7.59000	106.97950	7.59000	106.95773			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	100.86252			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	101.13120			0.00	0	120,000,000
Total SSA04 SPOT												0.00	0	120,000,000
Total For SSA04												0.00	0	120,000,000
SSA05	On	16/04/2018	Spot Bond				100.00000	0.00000	100.85861			0.00	0	0
Total SSA05 SPOT												0.00	0	0
Total For SSA05												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			8.75000	98.00148	8.75000	97.97843			28,875,000,000.00	3,300,000	140,000,000
Total SSA06 SPOT									28,875,000,000.00	3,300,000	140,000,000
Total For SSA06									28,875,000,000.00	3,300,000	140,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	99.89630			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.39634			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.66179			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			8.80800	91.22194	8.80800	91.20035			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			8.30000	93.53691	8.30000	93.51601			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			6.78500	103.91141	6.78500	103.89218			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			8.28000	98.40800	8.28000	98.38630			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	101.53051			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			7.67000	103.08116	7.67000	103.05974			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			2.42000	110.61043	2.42000	111.01167			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			7.74500	103.18876	7.74500	104.32008			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.00000				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			9.51000	111.56435	9.51000	111.53604				0.00	0	2,500,000,000
Total SSN017 SPOT										0.00	0	2,500,000,000
Total For SSN017										0.00	0	2,500,000,000
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.88963				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.53500	80.94313	9.53500	80.92230				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	100.77758				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	99.82315				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	100.82431				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	101.39360				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	100.92103				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				101.57551	0.00000	98.76489				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.91391				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	99.77450				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	99.76154				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1183 SPOT										0.00	0	0
Total For SY1183										0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.96557				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	85.68075	100.00000	85.48009				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	99.91385				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	0.00000	100.33410				0.00	0	0
Total SY1188 SPOT										0.00	0	0
Total For SY1188										0.00	0	0
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	99.77670				0.00	0	0
Total SY1189 SPOT										0.00	0	0
Total For SY1189										0.00	0	0
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	99.76871				0.00	0	0
Total SY1190 SPOT										0.00	0	0
Total For SY1190										0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.63823				0.00	0	0
Total SY1192 SPOT										0.00	0	0
Total For SY1192										0.00	0	0
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	98.90196				0.00	0	0
Total SY1193 SPOT										0.00	0	0
Total For SY1193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	99.75866			0.00	0	0
Total SY1194 SPOT									0.00	0	0
Total For SY1194									0.00	0	0
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	99.72792			0.00	0	0
Total SY1195 SPOT									0.00	0	0
Total For SY1195									0.00	0	0
SY1196 On 17/02/2015 Spot Bond				100.00000	0.00000	98.56574			0.00	0	0
Total SY1196 SPOT									0.00	0	0
Total For SY1196									0.00	0	0
SY1199 On 24/02/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978		880,000,000,000,000.00	58,800,000,000	19,600,000,000	
Total SY1199 SPOT								10,000,000,000,000.00	58,800,000,000	19,600,000,000	
Total For SY1199								10,000,000,000,000.00	58,800,000,000	19,600,000,000	
SY120C On 18/12/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525		540,000,000,000,000.00	75,400,000,000	45,300,000,000	
Total SY1200 SPOT								10,000,000,000,000.00	75,400,000,000	45,300,000,000	
Total For SY1200								10,000,000,000,000.00	75,400,000,000	45,300,000,000	
SZ18 On 30/09/2015 Spot Bond			6.60500	106.71459	6.60500	106.69553		0.00	0	280,000,000	
Total SZ18 SPOT								0.00	0	280,000,000	
Total For SZ18								0.00	0	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.32000	106.20971	8.32000	106.18592		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	37.20535	100.00000	37.11522		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	100.71037		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	100.44209		0.00	0	0	
Total TFS112 SPOT								0.00	0	0	
Total For TFS112								0.00	0	0	
TFS117 On 02/09/2018 Spot Bond			100.00000		0.00000	99.88892		0.00	0	0	
Total TFS117 SPOT								0.00	0	0	
Total For TFS117								0.00	0	0	
TFS121 On 20/02/2015 Spot Bond			100.00000		0.00000	100.10704		0.00	0	0	
Total TFS121 SPOT								0.00	0	0	
Total For TFS121								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.23767				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.29972				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.86324				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.09345				0.00	0	0
Total TFS131 SPOT										0.00	0	0
Total For TFS131										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.55691				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.58000	104.59101	7.58000	104.56987				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.74326				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.76310				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.79330	7.83000	102.77185				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.73235				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.75714				0.00	200,000,000	50,000,000
Total TH10A5 SPOT										0.00	200,000,000	50,000,000
Total For TH10A5										0.00	200,000,000	50,000,000
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.81126				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.73235			0.00	130,624,600	65,312,300
Total TH10A7 SPOT									0.00	130,624,600	65,312,300
Total For TH10A7									0.00	130,624,600	65,312,300
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.75714			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	83.04306	7.16000	102.53586			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	100.80569			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	100.80173			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	100.89664			0.00	0	200,000,000
Total TH10C1 SPOT									0.00	0	200,000,000
Total For TH10C1									0.00	0	200,000,000
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.88381			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.26975			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.22578			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	100.73136			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	100.76310			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	103.11245	8.73000	103.04065			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.72839			0.00	1,040,000,000	260,000,000
Total TH11A4 SPOT									0.00	1,040,000,000	260,000,000
Total For TH11A4									0.00	1,040,000,000	260,000,000
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75714			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.26500	100.18866	8.26500	102.65577			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	100.73949			0.00	1,640,000,000	410,000,000
Total TH11A7 SPOT									0.00	1,640,000,000	410,000,000
Total For TH11A7									0.00	1,640,000,000	410,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.77461			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	100.80767			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	100.79678			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	100.81071			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	100.89467			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	100.89072			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	94.74783			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20133			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20525				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.20966				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.09935				0.00	680,000,000	170,000,000
Total TH12A1 SPOT										0.00	680,000,000	170,000,000
Total For TH12A1										0.00	680,000,000	170,000,000
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.10266				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.62000	102.47810	8.62000	103.93013				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/02/2048 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.00000	96.22504	8.00000	8.00000				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.11122				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.12173				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond			100.00000	2.20971	100.00000	100.00000				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.16402			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D: On 21/02/2048 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	100.77562			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	6.36344	101.06155	6.34789			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	100.86882			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	100.61167			0.00	80,000,000	80,000,000
Total THE8B1 SPOT									0.00	80,000,000	80,000,000
Total For THE8B1									0.00	80,000,000	80,000,000
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.85713			0.00	80,000,000	80,000,000
Total THE8C1 SPOT									0.00	80,000,000	80,000,000
Total For THE8C1									0.00	80,000,000	80,000,000
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	101.27365			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.06931			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	100.76057			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	100.77060			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.76057				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	100.77060				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	100.77562				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	100.75455				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	100.77060				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	100.82576				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	100.82576				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.82576				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	100.90591				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	100.92593				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	100.90090				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	101.30039				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.32528			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.31533			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			7.27500	102.81465	7.27500	102.79477		7,275,000,000.00		1,000,000	1,560,000,000
Total TL15 SPOT								7,275,000,000.00		1,000,000	1,560,000,000
Total For TL15								7,275,000,000.00		1,000,000	1,560,000,000
TL20 On 22/02/2020 Spot Bond			8.97000	92.52473	8.97000	92.47296		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			7.39000	105.19776	7.39000	105.17667		25,865,000,000.00		3,500,000	27,712,893,400
Total TN17 SPOT								25,865,000,000.00		3,500,000	27,712,893,400
Total For TN17								25,865,000,000.00		3,500,000	27,712,893,400
TN20 On 17/09/2020 Spot Bond			8.88000	109.25756	8.88000	109.23133		17,915,292,552,000.00		2,017,487,900	21,735,487,900
Total TN20 SPOT								17,915,292,552,000.00		2,017,487,900	21,735,487,900
Total For TN20								17,915,292,552,000.00		2,017,487,900	21,735,487,900
TN20U On 14/04/2020 Spot Bond			100.00000	1.15009	100.00000	1.14650		0.00		0	0
Total TN20U SPOT								0.00		0	0
Total For TN20U								0.00		0	0
TN23 On 06/11/2023 Spot Bond			9.15000	110.54456	9.15000	110.51724		0.00		0	10,736,000,000
Total TN23 SPOT								0.00		0	10,736,000,000
Total For TN23								0.00		0	10,736,000,000
TN25 On 19/08/2025 Spot Bond			9.41500	103.12074	9.41500	103.09496		6,508,589,500,000.00		691,300,000	16,400,000,000
Total TN25 SPOT								6,508,589,500,000.00		691,300,000	16,400,000,000
Total For TN25								6,508,589,500,000.00		691,300,000	16,400,000,000
TN27 On 14/11/2027 Spot Bond			9.48000	96.03600	9.48000	96.01143		38,868,000,000.00		4,100,000	8,660,000,000
Total TN27 SPOT								38,868,000,000.00		4,100,000	8,660,000,000
Total For TN27								38,868,000,000.00		4,100,000	8,660,000,000
TN30 On 09/10/2030 Spot Bond			9.83500	113.27533	9.83500	106.64809		0.00		0	2,500,000,000
Total TN30 SPOT								0.00		0	2,500,000,000
Total For TN30								0.00		0	2,500,000,000
TN40 On 09/10/2040 Spot Bond			10.36500	111.60923	10.36500	104.83372		0.00		0	0
Total TN40 SPOT								0.00		0	0
Total For TN40								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.97206				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	101.07250				0.00	1,280,000,000	720,000,000
Total TNF18 SPOT										0.00	1,280,000,000	720,000,000
Total For TNF18										0.00	1,280,000,000	720,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.18943				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.19411				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.19453				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.21730				0.00	130,000,000	130,000,000
Total TORQ5 SPOT										0.00	130,000,000	130,000,000
Total For TORQ5										0.00	130,000,000	130,000,000
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.26463				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.19435				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	101.11470				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	101.02516				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.04595				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	100.89317				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA05 On 10/04/2019 Spot Bond				100.00000	0.00000	100.95127				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	99.91705	10.00000	99.88941				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	99.91911	9.75000	99.89216				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.92028	100.00000	9.89384				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	101.45349				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	101.54156				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	101.59047				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.60025				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	101.87390				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	102.47842				0.00	0	200,000,000
Total TRAE1 SPOT										0.00	0	200,000,000
Total For TRAE1										0.00	0	200,000,000
TSE01U On 31/07/2019 Spot Bond			100.00000	12.31102	100.00000	12.25688				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.98420				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	99.05844				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	98.63917				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	97.42745				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	98.15436				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	97.92918				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	97.68536				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	97.44435				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.71942				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	96.45101				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	99.25740				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	95.81073				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.62983				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	95.33038				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	95.01284				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.73462				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	95.71499				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.38531				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	94.62083				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	93.67168				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.74418	100.00000	12.71331				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	90.14015	100.00000	89.92503				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	100.00000				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	101.74267				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	101.70587				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC06 On 09/04/2015 Spot Bond			100.00000	68.14815	100.00000	67.64706			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	100.75103			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	102.38288			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	102.12601			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	102.05085			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	101.93738			0.00	0	0
Total TWC072 SPOT									0.00	0	0
Total For TWC072									0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	100.78082			0.00	0	0
Total TWC073 SPOT									0.00	0	0
Total For TWC073									0.00	0	0
TWC07 On 19/02/2015 Spot Bond			100.00000	86.52126	100.00000	100.00000			0.00	0	0
Total TWC075 SPOT									0.00	0	0
Total For TWC075									0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.90519			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	102.06462			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	101.71916			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	102.07125			0.00	0	0
Total TWCM14 SPOT									0.00	0	0
Total For TWCM14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			8.60000	112.52092	8.60000	112.49474			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	101.09191			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	101.11165			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	100.33103			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	100.34127			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.34177			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.19446			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.22608			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			6.72000	108.06019	6.72000	108.04078			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.44000	242.61325	1.44000	242.57463			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP1 On 28/05/2015 Spot Bond			6.46500	101.21031	6.46500	101.19281			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			6.99000	104.51875	6.99000	104.49924			0.00	0	4,700,000,000
Total WSP2 SPOT									0.00	0	4,700,000,000
Total For WSP2									0.00	0	4,700,000,000
WSP3 On 28/05/2019 Spot Bond			7.35000	106.20518	7.35000	106.18435			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.64500	105.97084	7.64500	105.94924			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.74000	106.32007	7.74000	106.29813			0.00	0	2,700,000,000
Total WSP5 SPOT									0.00	0	2,700,000,000
Total For WSP5									0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.09500	96.50581	6.09500	96.49006			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			6.02500	94.83798	6.02500	94.82251			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			5.55500	99.95436	5.55500	99.93916			0.00	0	0
Total Z025 SPOT									0.00	0	0
Total For Z025									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.09500	96.49006	6.09500	96.47432			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			6.74000	72.55502	6.74000	72.54173			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	53.74154	100.00000	53.63958			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	28.44607	100.00000	28.39210			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT									2.99e+018	813,031,157,900	711,957,800,200
Total for SPOT :									2.99e+018	813,031,157,900	711,957,800,200
Total Futures									2.99e+018	813,031,158,312	711,958,184,669
Total Options									14212584.55	39,695	32,313
Grand Total:									2.99e+018	813,031,198,007	711,958,216,982