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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2014

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			125.02988	125.02988	125.04374	125.04374			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.55550	125.55550	125.57287	125.57287			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			966.26000	0.96626	980,120		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			946.26000	0.94626	960,120		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			956.26000	0.95626	970,120		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			572.87000	0.57287	555,500		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			562.87000	0.56287	545,500		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			582.87000	0.58287	565,500		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			9.22184	87.87578	9.29955	87.27357			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.29345	85.51228	9.37325	84.90244			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.35526	87.00552	9.43758	86.38441			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			5,076.44000	5.07644	5,678,650		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			5,146.49000	5.14649	5,748,700		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			5,216.45000	5.21645	5,818,660		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			2,718.66000	2.71866	3,328,500		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			2,790.90000	2.79090	3,400,740		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			2,863.05000	2.86305	3,472,890		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			1,278.68000	1.27868	1,899,790		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			1,131.88000	1.13188	1,752,990		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			1,205.33000	1.20533	1,826,440		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			118.98941	118.98941	119.00413	119.00413			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.92815	120.92815	120.94609	120.94609			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Call			14.13000	0.01413	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			0.00000	0.00000	0,590		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			4.13000	0.00413	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			0.00000	0.00000	10,590		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			5.87000	0.00587	20,590		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			53.91000	0.05391	71,850		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			63.91000	0.06391	81,850		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			43.91000	0.04391	61,850		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	16
I2038	On 05/02/2015			126.60529	126.60529	127.08621	127.08621			603,400,812.14	4,766	3,701
I2038	On 07/05/2015			128.66799	128.66799	129.16005	129.16005			0.00	0	0
Total I2038 Future										603,400,812.14	4,766	3,701
I2038	On 05/02/2015	122.99	Call			4,096.21000	4.09621	3,615,290		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			4,086.21000	4.08621	3,605,290		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			4,076.21000	4.07621	3,595,290		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	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.00	Call			2,160.05000	2.16005	1,667,990		0.00	0	0
I2038	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Call			2,150.05000	2.15005	1,657,990		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			2,170.05000	2.17005	1,677,990		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										603,400,812.14	4,766	3,701
I2046	On 05/02/2015			130.40713	130.40713	130.42287	130.42287			98,196,568.89	753	5,889
I2046	On 07/05/2015			131.16115	131.16115	131.18048	131.18048			0.00	0	0
Total I2046 Future										98,196,568.89	753	5,889
I2046	On 05/02/2015	123.99	Call			6,432.87000	6.43287	6,417,130		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			6,422.87000	6.42287	6,407,130		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			6,412.87000	6.41287	6,397,130		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			4,170.48000	4.17048	4,151,150		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			4,190.48000	4.19048	4,171,150		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			4,180.48000	4.18048	4,161,150		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										98,196,568.89	753	5,889
I2050	On 05/02/2015			138.69529	138.69529	139.05892	139.05892			0.00	0	2,640
I2050	On 07/05/2015			140.95473	140.95473	141.32801	141.32801			0.00	0	0
Total I2050 Future										0.00	0	2,640
I2050	On 05/02/2015	129.99	Call			9,068.92000	9.06892	8,705,290		0.00	0	0

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			9,058.92000	9.05892	8,695,290		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			9,048.92000	9.04892	8,685,290		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			6,338.01000	6.33801	5,964,730		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			6,328.01000	6.32801	5,954,730		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			6,318.01000	6.31801	5,944,730		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			7.63071	123.58333	7.71856	122.80932		7.58	47,703,165.38	386	44,348
R186	On	07/05/2015	Bond Future			7.66884	125.58723	7.75949	124.80378		7.66	0.00	0	1
R186	On	06/08/2015	Bond Future			7.69302	122.47851	7.78707	121.68044		8.10	0.00	0	0
R186	On	05/11/2015	Bond Future			7.69610	124.74742	7.79287	123.93962		7.83	0.00	0	0
Total R186 Future												47,703,165.38	386	44,349
R186	On	05/02/2015	Bond Future	8.00	Call			3,112.00000	3.11200	3,693,540	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			677.10000	0.67710	484,630	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			27.46000	0.02746	15,640	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			8,709.21000	8.70921	9,471,950	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			6,690.04000	6.69004	7,428,600	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			92.32000	0.09232	56,870	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			115.70000	0.11570	72,390	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			8,553.47000	8.55347	9,315,090	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			28.90000	0.02890	16,510	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			8,631.34000	8.63134	9,393,530	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Call			3,430.35000	3.43035	4,036,570	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			569.90000	0.56990	402,110	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			6,306.27000	6.30627	7,036,970	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			26.09000	0.02609	14,820	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			10,568.95000	10.56895	11,339,530	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			7.24000	0.00724	3,810	8.07	0.00	0	9,600
R186	On	07/05/2015	Bond Future	8.25	Call			5,138.57000	5.13857	5,732,650	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,016.87000	1.01687	827,500	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			5,199.95000	5.19995	5,797,080	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			996.24000	0.99624	809,920	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			5,077.45000	5.07745	5,668,450	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,037.84000	1.03784	845,390	7.90	0.00	0	0

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			2,463.71000	2.46371	2,149,880	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			4,210.35000	4.21035	4,697,710	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,429.79000	2.42979	2,119,080	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			4,259.53000	4.25953	4,749,980	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,396.23000	2.39623	2,088,610	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			4,161.46000	4.16146	4,645,700	8.10	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			10,293.92000	10.29392	10,984,050	8.28	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			808.32000	0.80832	690,650	8.28	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,843.45000	5.84345	6,387,940	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,204.76000	2.20476	1,941,450	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,896.45000	5.89645	6,443,360	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,178.11000	2.17811	1,917,220	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,949.65000	5.94965	6,498,970	7.95	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,151.73000	2.15173	1,893,250	7.95	0.00	0	0
Total R186 Option												0.00	0	25,200
Total For R186												47,703,165.38	386	69,549
R197	On	05/02/2015	Bond Future			288.83965	288.83965	288.87508	288.87508			0.00	0	898
R197	On	07/05/2015	Bond Future			293.54500	293.54500	293.58860	293.58860			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			114.92000	0.11492	150,350		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			124.92000	0.12492	160,350		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			134.92000	0.13492	170,350		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			401.40000	0.40140	445,000		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			411.40000	0.41140	455,000		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			421.40000	0.42140	465,000		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			236.56438	236.56438	237.28659	237.28659			0.00	0	50,629
R202	On	07/05/2015	Bond Future			240.41835	240.41835	241.15830	241.15830			0.00	0	0
Total R202 Future												0.00	0	50,629
R202	On	05/02/2015	Bond Future	232.99	Call			4,296.59000	4.29659	3,574,380		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			4,286.59000	4.28659	3,564,380		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			4,276.59000	4.27659	3,554,380		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	238.49	Call			2,668.30000	2.66830	1,928,350		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			2,658.30000	2.65830	1,918,350		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			2,648.30000	2.64830	1,908,350		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,629
R2023	On	05/02/2015	Bond Future			7.35692	105.83953	7.44012	105.33496		5.74	0.00	0	10,322
R2023	On	07/05/2015	Bond Future			7.38927	103.63077	7.47558	103.12063		6.14	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.40448	105.43987	7.49475	104.92005		6.23	0.00	0	0
Total R2023 Future												0.00	0	10,322
R2023	On	05/02/2015	Bond Future	8.74	Call			7,493.67000	7.49367	7,996,770	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			3.04000	0.00304	1,570	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			7,548.34000	7.54834	8,051,540	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			2.84000	0.00284	1,470	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			7,602.99000	7.60299	8,106,260	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			2.66000	0.00266	1,360	6.26	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			4,308.37000	4.30837	4,731,970	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			430.37000	0.43037	343,830	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			4,354.64000	4.35464	4,779,880	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			420.55000	0.42055	335,650	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			4,262.25000	4.26225	4,684,200	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			440.37000	0.44037	352,180	6.40	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			720.11000	0.72011	611,440	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,984.68000	4.98468	5,397,240	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			708.57000	0.70857	601,310	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,703.94000	8.70394	9,195,200	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			145.48000	0.14548	116,920	6.62	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,899.08000	4.89908	5,308,810	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			731.82000	0.73182	621,730	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,941.82000	4.94182	5,352,970	6.52	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			6.41362	107.68384	6.50062	107.47377		1.83	0.00	0	13,903
R203	On	07/05/2015	Bond Future			6.39518	105.26262	6.49113	105.05183		1.88	0.00	0	0
R203	On	06/08/2015	Bond Future			6.31011	107.10054	6.41901	106.88524		1.76	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			2,819.56000	2.81956	3,029,410	2.03	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.37000	0.00037	0,150	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,319.36000	4.31936	4,529,430	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			4,342.22000	4.34222	4,552,290	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			4,365.07000	4.36507	4,575,140	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			1,746.57000	1.74657	1,935,750	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			76.96000	0.07696	55,350	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,708.12000	1.70812	1,896,200	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			81.50000	0.08150	58,790	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,727.32000	1.72732	1,915,950	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			79.20000	0.07920	57,040	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			1,016.76000	1.01676	1,163,030	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			365.93000	0.36593	296,900	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			1,030.28000	1.03028	1,177,440	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			359.87000	0.35987	291,730	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			1,003.32000	1.00332	1,148,680	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			372.08000	0.37208	302,140	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			8.05843	99.71398	8.14088	99.01031			0.00	0	4,663
R2030	On	07/05/2015	Bond Future			8.10355	101.33144	8.18823	100.61885			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	05/02/2015	Bond Future	9.24	Call			8,743.41000	8.74341	9,447,080		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			8,817.81000	8.81781	9,521,480		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			8,892.12000	8.89212	9,595,790		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	07/05/2015	Bond Future	8.74	Call			4,471.40000	4.47140	5,183,990		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			4,549.77000	4.54977	5,262,360		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			4,628.04000	4.62804	5,340,630		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			8.26179	102.89088	8.34424	102.14668			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			8.30877	100.40352	8.39337	99.64983			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.34508	102.15701	8.43227	101.38933			0.00	0	0
Total R2032 Future												0.00	0	15
R2032	On	05/02/2015	Bond Future	8.51	Call			1,471.84000	1.47184	2,216,040		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			1,295.95000	1.29595	2,040,150		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			1,383.95000	1.38395	2,128,150		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			1,025.47000	1.02547	1,779,160		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			850.73000	0.85073	1,604,420		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			938.16000	0.93816	1,691,850		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	8.50	Call			590.40000	0.59040	1,358,080		0.00	0	0
R2032	On	06/08/2015	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			677.13000	0.67713	1,444,810		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			503.56000	0.50356	1,271,240		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	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			8.39980	101.22753	8.47701	100.45768			0.00	0	13,851
R2037	On	07/05/2015	Bond Future			8.44738	102.86950	8.52647	102.08982			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.48635	100.40566	8.56775	99.61160			0.00	0	0
Total R2037 Future												0.00	0	14,351
R2037	On	05/02/2015	Bond Future	9.49	Call			9,299.77000	9.29977	10,069,620		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			9,384.64000	9.38464	10,154,490		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			9,469.38000	9.46938	10,239,230		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			4,567.14000	4.56714	5,346,820		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			4,384.81000	4.38481	5,164,490		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			4,476.04000	4.47604	5,255,720		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			1,648.25000	1.64825	2,442,310		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			1,742.62000	1.74262	2,536,680		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			1,836.85000	1.83685	2,630,910		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			6.71710	105.40667	6.80213	105.11464		2.87	0.00	0	10,267
R204 On 07/05/2015 Bond Future			6.73142	107.11575	6.82244	106.82167		2.90	0.00	0	0
R204 On 06/08/2015 Bond Future			6.70939	104.94662	6.80847	104.64659		3.00	0.00	0	0
Total R204 Future									0.00	0	10,267
R204 On 05/02/2015 Bond Future	8.24	Call			4,790.08000	4.79008	5,082,030	3.15	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Put			0.13000	0.00013	0,050	3.15	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Call			4,822.42000	4.82242	5,114,380	3.15	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Put			0.12000	0.00012	0,050	3.15	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Call			4,854.75000	4.85475	5,146,710	3.15	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Put			0.11000	0.00011	0,040	3.15	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Call			2,299.95000	2.29995	2,551,750	3.01	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			173.92000	0.17392	131,640	3.01	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			2,326.76000	2.32676	2,579,510	3.01	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			169.29000	0.16929	127,960	3.01	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			2,353.66000	2.35366	2,607,340	3.01	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			164.77000	0.16477	124,370	3.01	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			4,751.78000	4.75178	5,040,410	3.21	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			46.96000	0.04696	35,560	3.21	0.00	0	699
R204 On 06/08/2015 Bond Future	7.74	Call			2,985.66000	2.98566	3,243,150	3.16	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			216.38000	0.21638	173,840	3.16	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			3,010.76000	3.01076	3,268,930	3.16	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			212.25000	0.21225	170,390	3.16	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			3,035.91000	3.03591	3,294,770	3.16	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			208.18000	0.20818	167,010	3.16	0.00	0	0
Total R204 Option									0.00	0	699
Total For R204									0.00	0	10,966
R2044 On 05/02/2015 Bond Future			8.51923	102.70423	8.59638	101.86799			0.00	0	5,842
R2044 On 07/05/2015 Bond Future			8.56631	104.37021	8.64530	103.52298			0.00	0	0
R2044 On 06/08/2015 Bond Future			8.60541	101.80731	8.68662	100.94448			0.00	0	0
Total R2044 Future									0.00	0	5,842
R2044 On 05/02/2015 Bond Future	8.99	Call			4,091.98000	4.09198	4,928,220		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			4,192.27000	4.19227	5,028,510		0.00	0	0

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			4,292.38000	4.29238	5,128,620		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			3,661.60000	3.66160	4,508,830		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			3,761.56000	3.76156	4,608,790		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			3,561.48000	3.56148	4,408,710		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			664.83000	0.66483	1,527,660		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			769.05000	0.76905	1,631,880		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			560.43000	0.56043	1,423,260		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			8.50489	106.62996	8.57696	105.82342			0.00	0	40,873
R2048	On	07/05/2015	Bond Future			8.54778	103.92770	8.62149	103.11073			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.58228	105.74217	8.65798	104.91010			0.00	0	0
Total R2048 Future												0.00	0	40,873
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			9,326.27000	9.32627	10,132,810		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			9,419.97000	9.41997	10,226,510		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			9,513.49000	9.51349	10,320,030		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			6,525.63000	6.52563	7,342,600		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			6,623.44000	6.62344	7,440,410		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			6,427.64000	6.42764	7,244,610		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			888.23000	0.88823	1,720,300		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			995.59000	0.99559	1,827,660		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			1,102.75000	1.10275	1,934,820		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	40,873
R207	On	05/02/2015	Bond Future			6.93576	101.80616	7.01472	101.47927		3.78	121,352,942.72	1,192	33,123
R207	On	07/05/2015	Bond Future			6.96324	103.45715	7.04655	103.12765		3.85	0.00	0	0
R207	On	06/08/2015	Bond Future			6.96339	101.61900	7.05254	101.28292		4.00	0.00	0	0
Total R207 Future												121,352,942.72	1,192	33,123
R207	On	05/02/2015	Bond Future	8.49	Call			5,878.27000	5.87827	6,205,030	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.24000	0.00024	0,110	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,916.65000	5.91665	6,243,420	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.22000	0.00022	0,100	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,955.01000	5.95501	6,281,790	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.20000	0.00020	0,090	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,706.55000	4.70655	5,022,430	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			51.94000	0.05194	38,320	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,883.45000	2.88345	3,163,580	3.97	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			228.99000	0.22899	179,620	3.97	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,635.39000	4.63539	4,950,480	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			55.35000	0.05535	40,940	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			4,671.05000	4.67105	4,986,520	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			53.72000	0.05372	39,690	4.12	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			3,033.35000	3.03335	3,297,880	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			450.32000	0.45032	378,770	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			3,061.91000	3.06191	3,327,440	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			442.44000	0.44244	371,890	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			2,245.43000	2.24543	2,477,130	4.06	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			726.52000	0.72652	622,140	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			3,004.63000	3.00463	3,268,160	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			458.07000	0.45807	385,520	4.14	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												121,352,942.72	1,192	33,259
R208	On	05/02/2015	Bond Future			7.12895	100.59789	7.20739	100.21867		4.63	0.00	0	52,091
R208	On	07/05/2015	Bond Future			7.15872	98.82886	7.24070	98.44606		4.92	0.00	0	0
R208	On	06/08/2015	Bond Future			7.16695	100.55450	7.25355	100.16421		4.96	0.00	0	0
R208	On	05/11/2015	Bond Future			7.14311	99.01301	7.23351	98.61955		4.86	0.00	0	0
Total R208 Future												0.00	0	52,091
R208	On	05/02/2015	Bond Future	8.49	Call			5,956.73000	5.95673	6,335,050	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			1.88000	0.00188	0,980	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			6,001.26000	6.00126	6,379,640	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			1.75000	0.00175	0,910	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			6,045.77000	6.04577	6,424,200	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			1.63000	0.00163	0,840	5.07	0.00	0	0

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			255.10000	0.25510	202,320	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,754.08000	3.75408	4,085,180	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			248.95000	0.24895	197,250	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,677.49000	3.67749	4,006,400	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			261.53000	0.26153	207,640	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,715.66000	3.71566	4,045,680	5.17	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,860.80000	3.86080	4,171,290	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			530.44000	0.53044	450,640	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,963.43000	6.96343	7,334,860	5.29	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			95.06000	0.09506	76,200	5.29	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			3,792.65000	3.79265	4,100,950	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			548.55000	0.54855	466,560	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,826.68000	3.82668	4,136,080	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			539.43000	0.53943	458,540	5.21	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			988.99000	0.98899	869,500	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			976.16000	0.97616	857,870	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,575.09000	5.57509	5,917,980	5.18	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			339.65000	0.33965	289,080	5.18	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			3,171.49000	3.17149	3,444,260	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,001.95000	1.00195	881,260	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			3,200.77000	3.20077	3,474,740	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			3,230.16000	3.23016	3,505,330	5.02	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			8.30712	81.94118	8.38420	81.30250		11.37	1,638,823.60	20	28,455
R209	On	07/05/2015	Bond Future			8.34882	80.12156	8.42766	79.47462		12.30	0.00	0	0
R209	On	06/08/2015	Bond Future			8.38112	81.52072	8.46208	80.86185		12.58	0.00	0	0
Total R209 Future												1,638,823.60	20	28,455
R209	On	05/02/2015	Bond Future	9.25	Call			6,758.97000	6.75897	7,367,890	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			91.12000	0.09112	61,360	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,827.27000	6.82727	7,437,220	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			87.53000	0.08753	58,800	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			5,071.10000	5.07110	5,641,350	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			237.13000	0.23713	168,700	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			6,690.70000	6.69070	7,298,540	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			94.85000	0.09485	64,010	12.05	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			944.84000	0.94484	797,750	12.65	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,466.90000	5.46690	5,968,980	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			926.79000	0.92679	781,930	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			5,354.07000	5.35407	5,851,670	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			963.19000	0.96319	813,850	12.64	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,410.39000	5.41039	5,910,240	12.65	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,710.36000	1.71036	1,518,700	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,687.29000	1.68729	1,497,600	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,913.29000	5.91329	6,384,430	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,664.48000	1.66448	1,476,750	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,852.97000	10.85297	11,450,360	13.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			416.47000	0.41647	354,990	13.26	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,810.30000	5.81030	6,277,510	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,861.72000	5.86172	6,330,900	12.92	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												1,638,823.60	20	31,369
R210	On	05/02/2015	Bond Future			177.64370	177.64370	177.66548	177.66548			0.00	0	628
R210	On	07/05/2015	Bond Future			178.46014	178.46014	178.48671	178.48671			0.00	0	0
Total R210 Future												0.00	0	628
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			2,675.48000	2.67548	2,653,700		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			2,665.48000	2.66548	2,643,700		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			2,655.48000	2.65548	2,633,700		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,496.71000	1.49671	1,470,140		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			1,486.71000	1.48671	1,460,140		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			1,476.71000	1.47671	1,450,140		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			132.58805	132.58805	132.60709	132.60709			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.74838	134.74838	134.77116	134.77116			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Put			392.91000	0.39291	411,950		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			402.91000	0.40291	421,950		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			382.91000	0.38291	401,950		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	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			238.84000	0.23884	261,620		0.00	0	0

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	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			218.84000	0.21884	241,620		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			228.84000	0.22884	251,620		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			137.51179	137.51179	137.52895	137.52895			110,284,455.58	802	14,564
R212	On	07/05/2015	Bond Future			139.75243	139.75243	139.77337	139.77337			0.00	0	0
Total R212 Future												110,284,455.58	802	14,564
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			461.05000	0.46105	478,210		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			471.05000	0.47105	488,210		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			481.05000	0.48105	498,210		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,216.63000	1.21663	1,237,570		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			1,226.63000	1.22663	1,247,570		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			1,236.63000	1.23663	1,257,570		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												110,284,455.58	802	14,564
R213	On	05/02/2015	Bond Future			8.11970	93.19972	8.20210	92.52342		9.73	0.00	0	21,796
R213	On	07/05/2015	Bond Future			8.16090	91.16587	8.24537	90.48088		10.49	0.00	0	0
R213	On	06/08/2015	Bond Future			8.19183	92.75739	8.27883	92.05976		10.70	0.00	0	0
Total R213 Future												0.00	0	21,796
R213	On	05/02/2015	Bond Future	9.24	Call			7,973.34000	7.97334	8,634,510	10.53	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			40.24000	0.04024	25,110	10.53	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			8,043.05000	8.04305	8,704,810	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			38.51000	0.03851	23,970	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			8,112.55000	8.11255	8,774,950	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			36.66000	0.03666	22,760	10.54	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,920.68000	4.92068	5,433,260	10.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,054.15000	1.05415	881,740	10.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,976.26000	4.97626	5,491,410	10.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,034.03000	1.03403	864,190	10.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			5,032.06000	5.03206	5,549,760	10.81	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,014.23000	1.01423	846,940	10.81	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			4,132.07000	4.13207	4,554,800	10.70	0.00	0	0

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			2,470.23000	2.47023	2,195,330	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			4,177.15000	4.17715	4,602,450	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,437.70000	2.43770	2,165,370	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			4,223.05000	4.22305	4,650,900	10.71	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,406.09000	2.40609	2,136,310	10.71	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			8.41325	82.83734	8.48525	82.20957		11.96	0.00	0	7,459
R214	On	07/05/2015	Bond Future			8.45406	80.88861	8.52763	80.25282		12.96	0.00	0	0
R214	On	06/08/2015	Bond Future			8.48637	82.30079	8.56187	81.65329		13.26	0.00	0	0
Total R214 Future												0.00	0	7,459
R214	On	05/02/2015	Bond Future	9.49	Call			8,043.77000	8.04377	8,651,570	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			62.31000	0.06231	42,340	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			8,113.98000	8.11398	8,722,480	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			59.85000	0.05985	40,580	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			8,183.93000	8.18393	8,793,180	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			57.25000	0.05725	38,730	12.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			958.37000	0.95837	818,870	13.43	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			6,003.60000	6.00360	6,501,970	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			940.34000	0.94034	802,920	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			6,062.83000	6.06283	6,563,260	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			922.59000	0.92259	787,230	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,944.52000	5.94452	6,440,810	13.43	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,349.97000	4.34997	4,732,910	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			2,855.76000	2.85576	2,591,200	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,396.40000	4.39640	4,781,670	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			2,819.68000	2.81968	2,557,450	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,443.58000	4.44358	4,831,170	13.27	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			2,784.48000	2.78448	2,524,570	13.27	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	7,459
Total for Bond												982,576,768.31	7,919	406,127
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			491.73200	491.73200	489.38100	489.38100			196,692,800.00	40	411
GOVI On 07/05/2015 GOVI			499.70300	499.70300	497.32700	497.32700			0.00	0	130
GOVI On 06/08/2015 GOVI			508.33100	508.33100	505.91100	505.91100			0.00	0	0
Total GOVI Future									196,692,800.00	40	541
GOVI On 05/02/2015 GOVI	459.99	Call			293,910.00000	29.39100	317,420,000		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			293,810.00000	29.38100	317,320,000		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			293,710.00000	29.37100	317,220,000		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			473,170.00000	47.31700	496,930,000		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			473,370.00000	47.33700	497,130,000		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			473,270.00000	47.32700	497,030,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			59,210.00000	5.92100	83,410,000		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			59,110.00000	5.91100	83,310,000		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			59,010.00000	5.90100	83,210,000		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									196,692,800.00	40	541
Total for GOVI									196,692,800.00	40	541
AL12 On 05/02/2015 Index Future			548.96300	548.96300	545.15100	545.15100			0.00	0	0
AL12 On 07/05/2015 Index Future			557.86200	557.86200	554.00200	554.00200			0.00	0	0

Contract 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			455.58600	455.58600	454.14900	454.14900			0.00	0	116
AL37 On 07/05/2015 Index Future			462.97200	462.97200	461.52300	461.52300			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			542.66700	542.66700	539.97900	539.97900			0.00	0	3
AL7T On 07/05/2015 Index Future			551.46500	551.46500	548.74700	548.74700			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			494.04200	494.04200	491.50300	491.50300			0.00	0	654
ALBI On 07/05/2015 Index Future			502.05100	502.05100	499.48400	499.48400			0.00	0	0
ALBI On 06/08/2015 Index Future			510.72000	510.72000	508.10400	508.10400			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			226.04000	226.04000	226.28900	226.28900			0.00	0	1,093
IGOV On 07/05/2015 Index Future			229.72300	229.72300	229.98100	229.98100			2,297,230.00	1	81
IGOV On 06/08/2015 Index Future			233.70800	233.70800	233.96900	233.96900			0.00	0	0
Total IGOV Future									2,297,230.00	1	1,174
Total For IGOV									2,297,230.00	1	1,174
ILBI On 05/02/2015 Index Future			612.31400	612.31400	613.06400	613.06400			0.00	0	157
ILBI On 07/05/2015 Index Future			622.34500	622.34500	623.11000	623.11000			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									2,297,230.00	1	2,104
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			6.08000	93.92000	6.09000	93.91000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.10000	93.90000	6.11000	93.89000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.13000	93.87000	6.14000	93.86000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.15000	93.85000	6.18000	93.82000			0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.19000	93.81000	6.24000	93.76000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.21000	93.79000	6.26000	93.74000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.29000	93.71000	6.37000	93.63000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.41000	93.59000	6.50000	93.50000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.52000	93.48000	6.61000	93.39000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.63000	93.37000	6.71000	93.29000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.74000	93.26000	6.83000	93.17000			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 :										1,181,566,798.31	7,960	416,622
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	101.17557				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			6.68000	101.91924	6.68000	101.90111				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	101.43254				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			7.96000	106.51547	7.96000	106.49252				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	101.00025				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			8.64000	105.35367	8.64000	105.32919				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.16372				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	100.24489				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			8.82500	98.52747	8.82500	98.50398				0.00	0	300,000,000
Total AB013 SPOT										0.00	0	300,000,000
Total For AB013										0.00	0	300,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	10.01873	100.00000	9.97467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.37977	10.84000	100.35050				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			6.80000	101.88611	6.80000	101.86753				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	101.19823				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			8.27500	105.14997	8.27500	105.12642				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	125.84951	2.30000	272.06583				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	100.43680				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	102.10021				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.59076				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.65307				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	101.69447				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.09115				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.82228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51298				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	97.58713	100.00000	97.32620				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	173.08865	2.04000	173.07899				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	162.77094	2.76000	165.40520				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	176.25440	2.17000	176.24399				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	185.78185	1.82000	185.77261				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			7.47125	79.65928	7.47125	79.64355				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			7.47125	79.65928	7.47125	79.64355				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	101.55572				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12767				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	101.01184				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			6.84500	104.02386	6.84500	104.00442				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	89.90000				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	88.84000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.28263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.97000	107.80371	6.97000	107.78330				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	101.02289				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			2.64000	95.00696	2.64000	108.93369				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	102.55236	2.41500	161.54249				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	117.42244	2.31000	214.94856				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			9.01000	94.12462	9.01000	94.74837				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	97.19000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.65461				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	103.05500				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	109.29734	9.63000	109.27847				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			9.08500	114.95878	9.08500	114.93088				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			8.34500	93.45478	8.34500	93.43380				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	102.44000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	101.58000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.18000	114.22634	9.18000	114.19833			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	87.82000			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	99.81540			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	100.69697			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			7.62500	108.52826	7.62500	108.50584		39,650,000,000.00	5,200,000	1,505,200,000	
Total ABS10 SPOT								39,650,000,000.00	5,200,000	1,505,200,000	
Total For ABS10								39,650,000,000.00	5,200,000	1,505,200,000	
ABS11 On 09/04/2021 Spot Bond			8.35000	106.64423	8.35000	106.62026		0.00	0	500,000,000	
Total ABS11 SPOT								0.00	0	500,000,000	
Total For ABS11								0.00	0	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.84000	101.32090	6.84000	101.30243		0.00	0	100,000,000	
Total ABS5 SPOT								0.00	0	100,000,000	
Total For ABS5								0.00	0	100,000,000	
ABS6 On 01/06/2020 Spot Bond			8.37000	99.30746	8.37000	99.28510		65,286,000,000.00	7,800,000	647,800,000	

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 ABS6 SPOT									65,286,000,000.00	7,800,000	647,800,000
Total For ABS6									65,286,000,000.00	7,800,000	647,800,000
ABS7 On 11/09/2026 Spot Bond			9.28000	98.59871	9.28000	98.57401			0.00	0	1,460,000,000
Total ABS7 SPOT									0.00	0	1,460,000,000
Total For ABS7									0.00	0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.32500	104.44183	7.32500	104.42108			0.00	0	2,200,000,000
Total ABS9 SPOT									0.00	0	2,200,000,000
Total For ABS9									0.00	0	2,200,000,000
ABS12 On 07/12/2023 Spot Bond			2.11000	217.77802	2.11000	275.90891			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	128.28558	1.49000	131.14156			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			2.15000	130.66121	2.15000	133.27806			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	0.00495	100.00000	0.00493			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	65.83931	100.00000	65.67981			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02€ On 15/09/2015 Spot Bond			11.13000	104.63008	11.13000	104.59877			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.33423			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.59137	100.00000	6.57523			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.34228			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	100.45614			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	39.28763	100.00000	39.19141				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	100.32617				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	66.66891	11.00000	66.64985				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	25.14409	100.00000	25.08251				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond			100.00000		0.00000	101.70492				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond			100.00000		0.00000	101.86560				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond			100.00000		0.00000	101.63326				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond			100.00000		0.00000	101.68168				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond			100.00000		0.00000	101.70298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.88710				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	102.88710				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	102.90375				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	102.90375				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	102.87043				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	92.85337				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	101.61438				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	101.48544				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	101.65265				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	101.70083				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	101.72015				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.68144				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				100.00000	0.00000	101.59455				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.77000	107.00149	8.77000	106.97599				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11E On 26/01/2021 Spot Bond				100.00000	0.00000	100.82530				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12C On 26/01/2021 Spot Bond				100.00000	0.00000	101.48541				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12E On 20/09/2016 Spot Bond				100.00000	0.00000	86.80114				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	169.74282				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	169.77790				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.00000	0.00000	101.63318				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	102.62762				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	99.99989				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				100.00000	0.00000	102.62600				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 ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	103.44571				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	103.35077				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	101.60937				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	101.33019				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.89553				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	101.63900				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	102.73407				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	101.45325				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	101.42029				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	101.48427				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	101.60434				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.53652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL15ε On 20/03/2015 Spot Bond				100.00000	0.00000	101.45907				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL15ε On 20/03/2015 Spot Bond				100.00000	0.00000	101.48040				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	102.06043	10.23000	102.03230				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	101.50154				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	101.46876				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL16ε On 20/06/2017 Spot Bond				100.00000	0.00000	120.47514				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.90000	107.74169	8.90000	107.71606				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16ε On 20/06/2017 Spot Bond				100.00000	0.00000	101.59847				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16ε On 20/06/2017 Spot Bond			1.75000	117.38578	1.75000	117.44732				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17 On 20/03/2015 Spot Bond				100.00000	0.00000	101.62381				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.48215				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.61640				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.52000				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.90862				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.68176				0.00	0	4,209,000,000
Total ACL181 SPOT										0.00	0	4,209,000,000
Total For ACL181										0.00	0	4,209,000,000
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	103.26403				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.50265				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.65527				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.60677				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.56450				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.64665				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.67182				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.89471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	102.15168				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.67771				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.67771				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77055				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.57785				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77278				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.73694				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.77055				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	94.91882				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.71065				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.69349				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	122.42827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	123.29670				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	101.48142				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.46792				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.23726				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.50457				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.52678				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56821				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.48335				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.48142				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.61578				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.40199				0.00	6,660,000,000	3,700,000,000
Total ADCB01 SPOT										0.00	6,660,000,000	3,700,000,000
Total For ADCB01										0.00	6,660,000,000	3,700,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.73422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71405				0.00	6,000,000,000	0
Total ADCB03 SPOT										0.00	6,000,000,000	0
Total For ADCB03										0.00	6,000,000,000	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.11757				0.00	10,000,000,000	7,500,000,000
Total ADCB04 SPOT										0.00	10,000,000,000	7,500,000,000
Total For ADCB04										0.00	10,000,000,000	7,500,000,000
ADCP0 On 02/03/2015 Spot Bond				100.00000	0.00000	100.09223				0.00	0	0
Total ADCP09 SPOT										0.00	0	0
Total For ADCP09										0.00	0	0
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	100.10045				0.00	0	0
Total ADCP10 SPOT										0.00	0	0
Total For ADCP10										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	21.74856	100.00000	21.69587				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	13.55823	100.00000	13.51544				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	100.90045				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	100.98792				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	101.10442				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	100.86402				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			7.41000	99.74082	7.41000	99.72088				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	101.10714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28491				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.27000	102.95005	8.27000	102.92700				0.00	0	3,020,000,000
Total AIR01 SPOT										0.00	0	3,020,000,000
Total For AIR01										0.00	0	3,020,000,000
AIR02 On 30/04/2023 Spot Bond			9.18000	115.49852	9.18000	115.47005				0.00	0	200,000,000
Total AIR02 SPOT										0.00	0	200,000,000
Total For AIR02										0.00	0	200,000,000
AIR03 On 09/03/2016 Spot Bond			6.96500	107.16705	6.96500	107.14679			968,135,000,000.00		139,000,000	2,339,000,000
Total AIR03 SPOT									968,135,000,000.00		139,000,000	2,339,000,000
Total For AIR03									968,135,000,000.00		139,000,000	2,339,000,000
AIR04 On 29/05/2024 Spot Bond			8.75000	103.27901	8.75000	103.25458				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	12.61441	100.00000	12.58634				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			9.56000	103.62705	9.56000	103.60031				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.66500	165.87452	2.66500	165.86246				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	101.89456				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	99.88943				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	99.89320				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	101.44899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79752				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN002 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	101.53642				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	100.11095				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	101.42409				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	101.52000				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	101.84433				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	99.82827				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	106.20500				0.00	0	0
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	93.20000				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	101.86369				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	98.53885				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	130.29820	2.56000	296.08495				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	99.58987				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	101.68017				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	100.06302				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 14/08/2017 Spot Bond				100.00000	0.00000	94.84378				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	96.59242				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	100.98268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	101.09740				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.48185				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			2.57500	163.05728	2.57500	206.94451				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	27.26747	100.00000	27.09527				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	16.82986	100.00000	16.66013				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	16.94874	100.00000	16.77779				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	16.41383	100.00000	16.24829				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	99.81400				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	101.38494				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	101.36564				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	101.35774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.37000	106.27491	8.37000	106.25098				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.16018				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	101.71332				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	100.97722				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	100.48800				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	100.17440				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			8.92000	102.87557	8.92000	102.85103				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			7.21000	105.49502	7.21000	105.47450				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	36.77172	100.00000	36.61002				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	104.23581				0.00	4,460,018,000	1,970,000,000
Total BAW3 SPOT										0.00	4,460,018,000	1,970,000,000
Total For BAW3										0.00	4,460,018,000	1,970,000,000
BAW8 On 02/10/2017 Spot Bond			8.22500	105.92302	8.22500	105.89957				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.77390	103.95584	10.77390	103.36474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA01 On 30/09/2015 Spot Bond			10.90132	102.30726	10.90132	102.21901				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			10.91533	102.27778	10.91533	102.20274				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	101.88627				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			10.93115	102.39739	10.93115	102.17996				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			11.36237	103.11147	11.36237	103.09785				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	101.92911				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	101.92911				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	101.92917				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			11.02390	101.88704	11.02390	101.87862				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			10.98830	103.17431	10.98830	102.31253				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			10.90132	102.30726	10.90132	102.21901				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			10.82835	103.00129	10.82835	102.53981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			9.96324	98.55499	9.96324	102.16573				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.83494				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	101.81549				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	101.81549				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			10.41027	102.04350	10.41027	101.93180				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			11.00000	102.12025	11.00000	102.09014				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	101.76456				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			10.92500	75.75523	10.92500	100.05915				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	100.01231				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 31/12/2015 Spot Bond				100.00000	0.00000	101.67234				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			9.28000	90.59963	9.28000	101.58294				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.79003				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.77000	72.41166	10.77000	102.42489				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	101.73908				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	101.78154				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	101.78154				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	101.71870				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	101.80041				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	101.80041				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	101.72209				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	101.74081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.80049				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.32102				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	101.41534				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			13.77390	104.43896	13.77390	103.86479				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			14.87052	103.51716	14.87052	103.49911				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			13.71780	103.37397	13.71780	103.01852				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	102.33196				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	102.33196				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	102.33196				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	102.41638				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	102.03593				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	23.70540	100.00000	23.66043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1I On 30/06/2035 Spot Bond			100.00000	21.82855	100.00000	21.77568				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.86644	100.00000	19.81831				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	12.26324	100.00000	12.23353				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	12.26324	100.00000	12.23353				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	14.82683	100.00000	14.79091				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	12.84720	100.00000	12.81607				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	100.86080				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.82232				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	101.03317				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	101.09410				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	8.36456	100.00000	8.34408				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	8.36456	100.00000	8.34408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total BCP87U SPOT										0.00	0	0
Total For BCP87U										0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	87.74038	100.00000	87.52998				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	82.39278	100.00000	82.20721				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	104.78118	2.01000	182.03277				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			7.70000	100.95490	7.70000	163.08498				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			7.70000	102.26429	7.70000	163.35675				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			8.08500	101.29392	8.08500	101.27188				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	99.87505				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			7.37000	100.57452	7.37000	100.55441				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	101.78765				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	100.87360				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	100.89069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.94760				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	101.00447				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	101.16326				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	23.27688	100.00000	23.22049				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	100.69109				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	100.70447				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	100.70893				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	100.76241				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	100.83364				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	22.77427	100.00000	22.71910				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	22.77427	100.00000	22.71910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.56771				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.68493				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	101.71690				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			7.77500	104.00574	7.77500	103.98383				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	101.81279				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	101.98312				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	16.29073	100.00000	16.25083				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	16.29073	100.00000	16.25083				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	100.36256				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			10.52000	102.32517	10.52000	101.48641				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	100.03111				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	101.28637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.08000	69.57876	8.08000	106.65517				0.00	0	2,200,000,000
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	98.82723				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	98.65695				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	97.09538				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	100.20049				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	100.23141				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	100.19752				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	100.20717				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	100.22467				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	100.29707				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	100.41887				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	65.82928	100.00000	65.66807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86652				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.89093				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	98.05390				0.00	17,000,000,000	8,500,000,000
Total BTC002 SPOT										0.00	17,000,000,000	8,500,000,000
Total For BTC002										0.00	17,000,000,000	8,500,000,000
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	100.00000				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	98.11617				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	93.84518				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	99.12333				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	99.02037				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	98.93479				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	0.00000	98.56976				0.00	800,000,000	400,000,000
Total BTC009 SPOT										0.00	800,000,000	400,000,000
Total For BTC009										0.00	800,000,000	400,000,000
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	93.25961				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC011 On 18/02/2015 Spot Bond				100.00000	0.00000	98.65594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				100.00000	0.00000	98.51538				0.00	0	0
Total BTC012 SPOT										0.00	0	0
Total For BTC012										0.00	0	0
BTC012 On 19/05/2015 Spot Bond			100.00000	68.60902	100.00000	68.48030				0.00	0	0
Total BTC013 SPOT										0.00	0	0
Total For BTC013										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	28.87743	100.00000	28.80747				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.59687				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.28501				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			8.92500	110.11114	8.92500	110.08458				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	106.41943				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			8.82500	102.99486	8.82500	102.97030				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			11.97000	100.78913	11.97000	100.75677				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	100.84258				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			10.93000	105.88820	10.93000	105.85758				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	100.36699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.81500	101.73842	8.81500	101.71417				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	98.75232				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			11.37000	101.91852	11.37000	101.88790				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.23838				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	102.27868				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	100.54440				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			9.67000	95.77056	9.67000	95.74557				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			9.55000	122.97010	9.55000	122.93876				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			9.83000	110.59996	9.83000	110.57097				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			8.71000	118.82772	8.71000	118.79974				0.00	0	205,000,000
Total CCT03 SPOT										0.00	0	205,000,000
Total For CCT03										0.00	0	205,000,000
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	99.82191				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			11.12500	103.26471	11.12500	103.23383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.49498				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.58734				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	101.62102				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.82158				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	101.04802				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	101.79843				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.02272				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	101.54386				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	101.60354				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	101.67216				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.44463				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	100.44015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	100.46381				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN134 On 14/02/2015 Spot Bond				100.00000	0.00000	100.43112				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN159 On 20/12/2015 Spot Bond				100.00000	0.00000	101.63329				0.00	0	0
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	102.32924				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	104.24165	10.11000	104.21371				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	101.20648				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	121.71665	2.76000	121.70758				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	118.83931	3.14000	121.65486				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	102.12145	8.25000	102.09864				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			2.85000	128.93398	2.85000	123.07375				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	126.80695	2.40000	121.04489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN20(On 20/12/2016 Spot Bond				100.00000	0.00000	102.27964				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN21(On 17/10/2016 Spot Bond			8.21500	101.60288	8.21500	101.58040				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN21(On 20/10/2016 Spot Bond				100.00000	0.00000	100.92268				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN22(On 20/10/2016 Spot Bond				100.00000	0.00000	100.94089				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			8.26500	101.67808	8.26500	101.65546				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			8.26500	101.67808	8.26500	101.65546				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			8.31500	100.52566	8.31500	100.50328				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	101.67202				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	101.83854				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	100.99598				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	104.57300	10.00000	104.54600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.00000	0.00000	100.99598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.37895				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.69443				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	100.16608				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	100.17609				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.53970	9.35000	102.51424				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	102.53970	9.35000	102.51424				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	100.14494				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	100.14532				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	101.70598				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	101.52705				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	101.58545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.58853				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	101.52705				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	101.52705				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	101.58444				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	102.41475				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	102.01343				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	102.52067				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	102.52067				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	102.52067				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	101.91699				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			8.70000	105.14475	8.70000	105.12002				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	101.58120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.89475				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	101.92481				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	101.91540				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	101.97709				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	100.16848				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	100.17322				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	102.15692				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	103.70037				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	100.89689				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	101.69366				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	101.48217				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	101.50071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86885				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	100.50844				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	101.90356				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	101.67716				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	104.06954				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	101.40207				0.00	1,080,000,000	360,000,000
Total CLN293 SPOT										0.00	1,080,000,000	360,000,000
Total For CLN293										0.00	1,080,000,000	360,000,000
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.65892				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	101.44458				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	101.78239				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	101.40190				0.00	1,680,000,000	560,000,000
Total CLN297 SPOT										0.00	1,680,000,000	560,000,000
Total For CLN297										0.00	1,680,000,000	560,000,000
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.56083				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	101.55232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 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
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	103.08576				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	130.15965				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	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	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	125.24993				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.29000	97.93359	10.29000	96.45752				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.81000	97.35140	10.81000	97.98290				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.48420				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.79365				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.41892				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.85119				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.76512				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.59448	8.80500	100.76461				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.57785				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	100.85953				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	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.64917				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	101.67808				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	101.78980				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	101.71081				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	100.23603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	102.36872				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33(On 20/06/2017 Spot Bond				100.00000	0.00000	80.19061				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33(On 20/06/2018 Spot Bond				100.00000	0.00000	101.86571				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33(On 30/06/2017 Spot Bond				100.00000	0.00000	101.48420				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33(On 20/09/2015 Spot Bond				100.00000	0.00000	111.91187				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33(On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33(On 28/07/2017 Spot Bond				100.00000	0.00000	100.78114				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	102.07266				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 30/06/2017 Spot Bond				100.00000	0.00000	101.49272				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34(On 20/06/2017 Spot Bond				100.00000	0.00000	102.35422				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	101.94291				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	101.49768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.73588				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	100.77366				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	100.48223				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	101.45013				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.74241				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	102.01854				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	102.29299				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.71193				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.82814				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.43898				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.42308	10.55000	101.97899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.47000	107.99097	9.47000	108.56727				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.55125				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.65856				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.61000	109.41015	11.61000	110.10437				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.70334				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			11.64000	109.87392	11.64000	109.70515				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			10.07000	109.23984	10.07000	109.09412				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	100.70334				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	100.82891				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	101.90531				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	101.75706				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	101.78980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.57785				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	101.54721				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.97000	106.29945	8.97000	106.17070				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	101.83092				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	101.74165				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	102.12391	10.55000	102.09491				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.21310	11.00000	99.48152				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.85088				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.77055				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.85830				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.40000	106.10989	11.40000	105.94753				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.93995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.57785				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	100.90019				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	101.68386				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	100.65932				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	101.12011				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.93150				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.81618				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.16980				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.86384				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	39.79473	7.01000	40.40537				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	172.13888				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.08500	101.29392	8.08500	144.59015				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			7.70000	37.00919	7.70000	163.08498				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			7.70000	37.44040	7.70000	163.35675				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	93.83511				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.78239				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.22296				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	101.22296				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.69136				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	101.58293				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60428				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				100.00000	0.00000	101.21095				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.60677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1(On 24/07/2017 Spot Bond				100.00000	0.00000	100.85119				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1(On 20/03/2018 Spot Bond				100.00000	0.00000	101.46406				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				100.00000	0.00000	101.53929				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				100.00000	0.00000	101.52964				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1(On 20/09/2019 Spot Bond				100.00000	0.00000	101.53929				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	100.14415				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	101.14743				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	107.45953	8.87000	105.89116				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			8.17500	102.42300	8.17500	102.40059				0.00	0	1,080,000,000
Total COJ04 SPOT										0.00	0	1,080,000,000
Total For COJ04										0.00	0	1,080,000,000
COJ05 On 05/06/2023 Spot Bond			9.61000	114.78461	9.61000	114.75518				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			8.01000	102.51299	8.01000	102.49099				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			9.18000	109.61665	9.18000	109.58948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.25000	105.63874	9.25000	105.61264			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.60000	98.73550	9.60000	98.71007		960,000,000,000.00		100,000,000	100,000,000
Total COT01 SPOT								960,000,000,000.00		100,000,000	100,000,000
Total For COT01								960,000,000,000.00		100,000,000	100,000,000
COT02 On 03/04/2028 Spot Bond			10.43000	100.04388	10.43000	100.01594			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			10.43000	93.00538	10.43000	92.97956			0.00	0	0
Total COT03 SPOT								0.00		0	0
Total For COT03								0.00		0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL002 SPOT								0.00		0	0
Total For CPL002								0.00		0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.07922			0.00	0	0
Total CPL003 SPOT								0.00		0	0
Total For CPL003								0.00		0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	100.01955			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	100.92402			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	100.14344			0.00	600,000,000	300,000,000
Total CPL021 SPOT								0.00		600,000,000	300,000,000
Total For CPL021								0.00		600,000,000	300,000,000
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.48614			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	100.83836			0.00	0	0
Total CPL023 SPOT								0.00		0	0
Total For CPL023								0.00		0	0
CPL024 On 27/11/2017 Spot Bond			100.00000	19.39457	100.00000	100.00000		240,000,000,000,000.00		22,400,000,000	11,200,000,000

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 CPL024 SPOT									10,000,000,000,000.00	22,400,000,000	11,200,000,000
Total For CPL024									10,000,000,000,000.00	22,400,000,000	11,200,000,000
CPV01 On 30/06/2029 Spot Bond			10.94500	101.65785	10.94500	104.88171			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	11.77071	100.00000	11.74189			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	4.77016	100.00000	4.75510			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	11.67112	100.00000	11.63427			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	100.72182			0.00	0	0
Total DENG43 SPOT									0.00	0	0
Total For DENG43									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.50000	100.40713	7.50000	99.59684			0.00	0	630,000,000
Total DENG44 SPOT									0.00	0	630,000,000
Total For DENG44									0.00	0	630,000,000
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.12063			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	99.98252			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	100.20729			0.00	0	0
Total DENG55 SPOT									0.00	0	0
Total For DENG55									0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	98.64865	100.00000	98.91599			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLT02U On 06/11/2015 Spot Bond			100.00000	52.98323	100.00000	52.58554			0.00	0	0
Total DLT02U SPOT									0.00	0	0
Total For DLT02U									0.00	0	0
DLTB02U On 09/12/2016 Spot Bond				100.00000	0.00000	99.86343			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB02 On 09/10/2017 Spot Bond				100.00000	0.00000	101.21238				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC04 On 13/01/2015 Spot Bond				100.00000	0.00000	102.65310				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC06 On 04/02/2015 Spot Bond				100.00000	0.00000	102.27469				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	98.53503				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL002 On 20/09/2018 Spot Bond				100.00000	0.00000	102.06882				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.00000	0.00000	101.37291				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 22/03/2019 Spot Bond				100.00000	0.00000	102.32818				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL006 On 20/06/2019 Spot Bond				100.00000	0.00000	101.79944				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	101.82393				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			8.17000	108.42984	8.17000	108.40612				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			7.06500	110.85596	7.06500	110.83492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.95500	109.25539	7.95500	109.23223			279,220,500,000.00	35,100,000	1,505,100,000
Total DV22 SPOT									279,220,500,000.00	35,100,000	1,505,100,000
Total For DV22									279,220,500,000.00	35,100,000	1,505,100,000
DV23 On 27/02/2023 Spot Bond			8.68000	110.28927	8.68000	110.26380			164,052,000,000.00	18,900,000	2,288,900,000
Total DV23 SPOT									164,052,000,000.00	18,900,000	2,288,900,000
Total For DV23									164,052,000,000.00	18,900,000	2,288,900,000
DV24 On 18/02/2024 Spot Bond			8.88000	107.81544	8.88000	107.78999			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			9.11000	110.71191	9.11000	110.68511			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	99.88195			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC00:On 12/12/2014 Spot Bond				100.00000	0.00000	99.82268			0.00	0	0
Total DVC004 SPOT									0.00	0	0
Total For DVC004									0.00	0	0
DVC00:On 23/06/2015 Spot Bond				100.00000	0.00000	101.28924			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00:On 29/06/2015 Spot Bond				100.00000	0.00000	101.17851			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC00:On 15/09/2015 Spot Bond				100.00000	0.00000	101.45035			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC00:On 20/11/2015 Spot Bond				100.00000	0.00000	100.20640			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	100.37790			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	101.43722			0.00	1,300,000,000	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF17 SPOT										0.00	1,300,000,000	1,400,000,000
Total For DVF17										0.00	1,300,000,000	1,400,000,000
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.26053				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			7.44000	132.11670	7.44000	132.09049		1,860,000,000,000.00		250,000,000	2,250,000,000	
Total E170 SPOT								1,860,000,000,000.00		250,000,000	2,250,000,000	
Total For E170								1,860,000,000,000.00		250,000,000	2,250,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.34330				0.00	0	0
Total EDC01 SPOT										0.00	0	0
Total For EDC01										0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.88399	0.20000	137.01045				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			2.05500	123.58257	2.05500	123.57558				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.06500	111.03017	2.06500	111.02387				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.07500	111.99877	2.07500	111.99249				0.00	0	9,250,000,000
Total EL30 SPOT										0.00	0	9,250,000,000
Total For EL30										0.00	0	9,250,000,000
EL31 On 02/06/2031 Spot Bond			2.16000	102.55206	2.16000	102.54601				0.00	0	6,400,000,000
Total EL31 SPOT										0.00	0	6,400,000,000
Total For EL31										0.00	0	6,400,000,000
EMM01 On 28/07/2020 Spot Bond			9.07000	110.12563	9.07000	110.09909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.92000	110.93352	8.92000	110.90678				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			9.48000	104.28944	9.48000	104.26276				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			9.73500	96.12139	9.73500	97.74985				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			9.88500	107.30971	9.88500	105.01675				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	100.32274				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	94.64095				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	99.80938				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	100.55482				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	100.53371				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	100.28469				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	100.50576				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	100.75103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	66.67926	100.00000	66.46880				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	89.68033	100.00000	89.47511				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			10.99000	106.47327	10.99000	106.44231				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	103.71248				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	99.64231				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.50828				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			9.35000	99.32737	9.35000	99.30244				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	101.26861				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	100.08685				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	100.33081				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.35095			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.29686			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	100.30881			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	100.29446			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.30443			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	100.30270			0.00	0	45,000,000
Total ERSA18 SPOT									0.00	0	45,000,000
Total For ERSA18									0.00	0	45,000,000
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.29866			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.11000	102.45873	7.11000	102.43907			0.00	0	40,200,000,000
Total ES15 SPOT									0.00	0	40,200,000,000
Total For ES15									0.00	0	40,200,000,000
ES18 On 20/04/2018 Spot Bond			7.31000	106.81999	7.31000	106.79893		114,767,000,000.00		15,700,000	26,715,700,000
Total ES18 SPOT								114,767,000,000.00		15,700,000	26,715,700,000
Total For ES18								114,767,000,000.00		15,700,000	26,715,700,000
ES23 On 25/01/2023 Spot Bond			8.05000	115.02517	8.05000	115.00050		191,739,730,000.00		23,818,600	4,610,550,100
Total ES23 SPOT								191,739,730,000.00		23,818,600	4,610,550,100
Total For ES23								191,739,730,000.00		23,818,600	4,610,550,100
ES26 On 02/04/2026 Spot Bond			8.42000	97.20853	8.42000	97.18651		1,730,310,000,000.00		205,500,000	14,925,500,000
Total ES26 SPOT								1,730,310,000,000.00		205,500,000	14,925,500,000
Total For ES26								1,730,310,000,000.00		205,500,000	14,925,500,000
ES33 On 15/09/2033 Spot Bond			9.16000	86.86402	9.23500	86.25431		4,547,940,000,000.00		496,500,000	133,696,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 SPOT									4,547,940,000,000.00	496,500,000	133,696,500,000
Total For ES33									4,547,940,000,000.00	496,500,000	133,696,500,000
ES42 On 25/04/2042 Spot Bond			9.30000	93.00552	9.30000	92.98229			0.00	0	21,200,000,000
Total ES42 SPOT									0.00	0	21,200,000,000
Total For ES42									0.00	0	21,200,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.28163			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.29029			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	100.16985			0.00	0	2,000,000,000
Total FIFB01 SPOT									0.00	0	2,000,000,000
Total For FIFB01									0.00	0	2,000,000,000
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.96213			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	101.43072			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	100.23683			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	101.68539			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	101.58384			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	101.06564			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	100.21548			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	11.06271	100.00000	11.03592			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.76636	100.00000	10.74028				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	101.64221				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	100.23324				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.83394				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.96172				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			8.87000	102.58770	8.87000	102.56338				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	101.56215				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	101.56209				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	100.80309				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	105.28467				0.00	0	620,000,000
Total FRB11 SPOT										0.00	0	620,000,000
Total For FRB11										0.00	0	620,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	99.99981				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	99.99980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.67000	102.28718	9.67000	101.56545				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			10.57000	110.00974	10.57000	109.97878				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	101.78808				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			2.15000	132.39759	2.15000	133.27806				0.00	0	1,130,000,000
Total FRBI22 SPOT										0.00	0	1,130,000,000
Total For FRBI22										0.00	0	1,130,000,000
FRBI23 On 07/12/2023 Spot Bond			2.14000	127.34399	2.14000	275.29783				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			2.35500	105.16071	2.35500	111.77792				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	102.78209	2.39500	161.90445				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	119.29723	2.20000	218.38113				0.00	0	150,000,000
Total FRBI33 SPOT										0.00	0	150,000,000
Total For FRBI33										0.00	0	150,000,000
FRBN0:On 15/09/2015 Spot Bond			7.24000	107.59281	7.24000	107.57167				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			7.77900	63.83554	7.77900	63.19723				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			9.45000	40.89877	9.45000	39.99080				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	39.58761	9.69000	38.66987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02I On 02/03/2015 Spot Bond			100.00000	80.39648	100.00000	80.21978				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03I On 27/03/2015 Spot Bond			100.00000	82.65840	100.00000	82.48620				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	99.97172				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	101.88507				0.00	0	0
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	101.63333				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	101.79214				0.00	0	815,400,000
Total FRC113 SPOT										0.00	0	815,400,000
Total For FRC113										0.00	0	815,400,000
FRC115 On 20/06/2017 Spot Bond			7.47000	100.26927	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	100.26927	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	101.77055				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	101.68772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.96952				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12:On 20/06/2017 Spot Bond				100.00000	0.00000	101.74165				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12:On 20/09/2017 Spot Bond			6.00000	100.21636	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	101.85142				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC12:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.28018				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	102.21296				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
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	19.68315	100.09221	19.63491				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	101.58171				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	111.90896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	102.09779				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	104.26941				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.75332				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.77271				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	101.61973				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	101.65496				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.16492				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	101.62604				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	59.19252	13.22500	59.17137				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	101.53350				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	101.53543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.25287				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	101.60484				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			3.58500	96.73523	3.58500	100.07105				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	101.67423				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.67423				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	100.25373				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	101.48420				0.00	1,200,000,000	400,000,000
Total FRC173 SPOT										0.00	1,200,000,000	400,000,000
Total For FRC173										0.00	1,200,000,000	400,000,000
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.69522				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	101.57785				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	101.54121				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	100.66895				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	101.80329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.46547				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	100.66207				0.00	0	869,760,000
Total FRC181 SPOT										0.00	0	869,760,000
Total For FRC181										0.00	0	869,760,000
FRC18(On 26/01/2021 Spot Bond				100.00000	0.00000	100.88751				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	102.06882				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	101.63954				0.00	0	543,600,000
Total FRC184 SPOT										0.00	0	543,600,000
Total For FRC184										0.00	0	543,600,000
FRC18(On 20/12/2018 Spot Bond				100.00000	0.00000	102.02725				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.00000	0.00000	101.52385				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.65496				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.65496				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19(On 14/03/2016 Spot Bond				100.00000	0.00000	101.56776				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.00000	0.00000	101.28188				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.00000	0.00000	101.35166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.44517				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.10018				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.74744				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.08466				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.42726				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.06170				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.06458				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.02449				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.93094				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.02449				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.92719				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	100.59336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.84730	8.75000	98.83726				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	103.46534				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	9.98216	100.00000	9.95065				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	9.12042	100.00000	9.09163				0.00	0	0
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	101.56281				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	1.58748	100.00000	1.57925				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.43511				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	25.18275	100.00000	24.99372				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	100.55470				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	0.50693	100.00000	0.50012				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	23.02916	100.00000	22.85630				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	100.55466				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21(On 07/11/2017 Spot Bond			100.00000	10.75149	100.00000	10.67079				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.55332				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.52566				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.62408				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.58617				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			2.96000	99.69381	2.96000	126.52993				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	100.45610				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	100.45017				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	100.45017				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	100.26954				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	101.75910				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	101.74945				0.00	0	0
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.93648			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	100.79935			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			3.49000	116.98597	3.49000	122.32629			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	101.78042			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.79785			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			3.54000	107.54942	3.54000	121.93805			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			3.52000	105.16400	3.52000	122.09317			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	102.16276	2.81000	127.58987			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	101.44484	2.88000	134.87211			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	100.89581			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	101.55579			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	101.76884			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.44981			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	102.05528			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	101.98176			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	101.69928			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	101.69735			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	102.79249			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	101.51446			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	10.87939	100.00000	10.85275			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	32.93089	100.00000	32.84934			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	61.88675	100.00000	61.69354			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	17.68009	100.00000	17.62428			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	7.07789	100.00000	6.98878			0.00	0	0
Total FRD12U SPOT									0.00	0	0
Total For FRD12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI15 On 14/03/2015 Spot Bond			4.95000	151.67668	4.95000	151.65640			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	101.33737			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	101.91635			0.00	0	100,000,000
Total FRJ16 SPOT									0.00	0	100,000,000
Total For FRJ16									0.00	0	100,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	102.00439			0.00	0	1,500,000,000
Total FRJ17 SPOT									0.00	0	1,500,000,000
Total For FRJ17									0.00	0	1,500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.30715			0.00	0	200,000,000
Total FRJ18 SPOT									0.00	0	200,000,000
Total For FRJ18									0.00	0	200,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.21002			0.00	0	100,000,000
Total FRJ19 SPOT									0.00	0	100,000,000
Total For FRJ19									0.00	0	100,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.24717			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	101.00838			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			1.93300	84.00719	1.93300	107.63510			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.35000	104.44348	2.35000	137.21703			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.84267			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	101.14826	10.38000	101.12009			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond			10.38000	101.14826	10.38000	101.12009			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.79850			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.49000	101.98194	2.49000	110.71253			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.51000	208.94886	2.51000	208.87373			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.46000	111.30926	2.46000	111.30184			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	101.04060			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.54000	208.05490	2.54000	207.98062			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.88627			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.44000	110.92831	2.44000	110.92098			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.55000	109.55274	2.55000	109.54518			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	101.21450			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	50.71600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.47724				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.65500	108.30332	2.65500	107.53793				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.66000	113.25113	2.66000	259.04371				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.71000	111.52840	2.71000	257.20946				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.37000	97.64514	2.37000	97.72600				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.74000	159.27097	2.74000	202.14403				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	122.65248	2.65000	265.15188				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	127.24997	2.15000	275.09449				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	120.69243	2.87000	260.91305				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			2.62000	101.77588	2.62000	129.31373				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	100.77334				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.15000	133.28581	2.15000	129.20286				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	100.96808				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	101.21589				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	100.60885				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.33000	110.93782	2.33000	110.93083				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	20.73177	104.97509	20.67815				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	25.35071	101.07593	25.28802				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	16.96245	100.44759	16.92074				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	23.58976	100.76967	23.53159				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	119.07117	2.03000	119.06456				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			2.30000	97.97374	2.30000	112.33638			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	98.64403			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			2.33000	97.70781	2.33000	112.03138			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	100.08843			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.35000	125.38677	2.35000	343.43948			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	100.47099			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.02455			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			6.32000	102.58104	6.32000	102.56359			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			7.30500	102.86994	7.30500	102.84956			0.00	0	3,110,000,000
Total FRX16 SPOT									0.00	0	3,110,000,000
Total For FRX16									0.00	0	3,110,000,000
FRX17 On 15/09/2017 Spot Bond			7.61500	104.01699	7.61500	103.99552		15,230,000,000,000.00		2,000,000,000	4,000,000,000
Total FRX17 SPOT								15,230,000,000,000.00		2,000,000,000	4,000,000,000
Total For FRX17								15,230,000,000,000.00		2,000,000,000	4,000,000,000
FRX18 On 14/04/2018 Spot Bond			7.77000	109.36694	7.77000	109.34404			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			8.21000	103.60078	8.21000	103.57775			64,038,000,000.00	7,800,000	817,800,000
Total FRX19 SPOT									64,038,000,000.00	7,800,000	817,800,000
Total For FRX19									64,038,000,000.00	7,800,000	817,800,000
FRX20 On 01/10/2020 Spot Bond			8.44000	102.89806	8.44000	102.87470			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			9.04000	94.60769	9.04000	94.58459			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			9.13000	110.28886	9.13000	110.26195			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.47000	102.88361	9.47000	101.80428			0.00	0	509,500,000
Total FRX26 SPOT									0.00	0	509,500,000
Total For FRX26									0.00	0	509,500,000
FRX31 On 21/02/2031 Spot Bond			9.89000	99.53730	9.89000	99.51120			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			9.90500	82.86852	9.90500	82.84651			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	101.34264			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	101.39113			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	101.41051			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.45892			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	101.53642			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.59453			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	101.84624			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	100.22695			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.23656			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.23885			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	100.24527			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	100.25495			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	100.26300			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	100.29839			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	101.27247			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	101.40391			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC04 On 11/04/2017 Spot Bond			8.57500	103.26407	8.57500	103.24026			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	100.80342			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.69885			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	100.71333			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	100.74130			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.77599			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	100.82410			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	99.88221			0.00	0	0
Total GRT01 SPOT									0.00	0	0
Total For GRT01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.07521			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	100.99774			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	102.72539			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	100.85168			0.00	0	0
Total GRT05 SPOT									0.00	0	0
Total For GRT05									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	99.82388			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	100.24035			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	101.42558			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00000			0.00	0	437,800,000
Total GRX01U SPOT									0.00	0	437,800,000
Total For GRX01U									0.00	0	437,800,000
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	100.14972			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	101.26085			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	102.57797			0.00	0	0
Total GSIZ16 SPOT									0.00	0	0
Total For GSIZ16									0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.91516			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HIL01U On 21/11/2019 Spot Bond			100.00000	13.97410	100.00000	13.86922			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	101.15095			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	101.64234			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	100.60396			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.61100			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	100.84362			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	100.81099			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.91793			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			7.15108	102.03082	7.15108	98.54464			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	100.95875			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.15193	101.67422	8.15193	104.41639			0.00	0	0
Total HMS1C5 SPOT									0.00	0	0
Total For HMS1C5									0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.01120			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			8.60250	101.72720	8.60250	104.41639			0.00	0	0
Total HMS1D5 SPOT									0.00	0	0
Total For HMS1D5									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.07527			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.00205			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	101.12155			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	101.16048			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	100.53751			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.60500	105.41054	8.60500	105.38640			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			7.68000	112.65147	7.68000	112.62841		86,016,000,000.00		11,200,000	12,830,770,000
Total HWAY20 SPOT								86,016,000,000.00		11,200,000	12,830,770,000
Total For HWAY20								86,016,000,000.00		11,200,000	12,830,770,000
HWAY2 On 07/12/2023 Spot Bond			1.96000	129.05056	1.96000	278.98852		0.00		0	12,578,900,000
Total HWAY23 SPOT								0.00		0	12,578,900,000
Total For HWAY23								0.00		0	12,578,900,000
HWAY2 On 07/12/2024 Spot Bond			1.96000	131.97691	1.96000	285.31486		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			9.19500	103.61529	9.19500	103.58998		24,826,500,000.00		2,700,000	12,614,286,800
Total HWAY34 SPOT								24,826,500,000.00		2,700,000	12,614,286,800
Total For HWAY34								24,826,500,000.00		2,700,000	12,614,286,800
HWAY3 On 31/07/2035 Spot Bond			9.19500	103.62407	9.19500	103.59876		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	94.05685	100.00000	93.81443		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	24.53502	100.00000	24.47493		0.00		0	0
Total HWF02U SPOT								0.00		0	0
Total For HWF02U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF04 On 09/10/2015 Spot Bond			100.00000	61.84804	100.00000	61.69822			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	29.55610	100.00000	29.48451			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	21.64331	100.00000	21.59088			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	95.56764	100.00000	95.32132			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.69000	118.75056	1.69000	118.74512		101,476,370,593,000.00	60,045,189,700	119,525,082,000	
Total I2025 SPOT								11,476,370,593,000.00	60,045,189,700	119,525,082,000	
Total For I2025								11,476,370,593,000.00	60,045,189,700	119,525,082,000	
I2038 On 31/01/2038 Spot Bond			1.75000	126.42058	1.73000	126.87462		37,100,000,000,000.00	21,200,000,000	88,466,985,900	
Total I2038 SPOT								37,100,000,000,000.00	21,200,000,000	88,466,985,900	
Total For I2038								37,100,000,000,000.00	21,200,000,000	88,466,985,900	
I2046 On 31/03/2046 Spot Bond			1.72000	128.89763	1.72000	128.89157		77,400,000,000,000.00	45,000,000,000	69,138,552,500	
Total I2046 SPOT								77,400,000,000,000.00	45,000,000,000	69,138,552,500	
Total For I2046								77,400,000,000,000.00	45,000,000,000	69,138,552,500	
I2050 On 31/12/2050 Spot Bond			1.75500	138.51506	1.74500	138.85127		123,552,000,000,000.00	70,400,000,000	57,420,298,600	
Total I2050 SPOT								123,552,000,000,000.00	70,400,000,000	57,420,298,600	
Total For I2050								123,552,000,000,000.00	70,400,000,000	57,420,298,600	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	96.95000		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			7.13000	103.17962	7.13000	103.15985		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	100.11336		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	101.96778		0.00	0	0	
Total IBL14 SPOT								0.00	0	0	
Total For IBL14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21 On 15/03/2016 Spot Bond			7.81500	104.08285	7.81500	104.06081			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			7.47500	109.35882	7.47500	109.33665			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			7.63500	103.38550	7.63500	103.36445			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	100.59947			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.65000	101.39802	1.65000	130.70448			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			2.22000	104.42332	2.22000	132.67891			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	101.39324			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	101.91157			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.59500	104.86062	7.59500	104.83915			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	101.83869			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.61692			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	100.42966			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45 On 21/12/2018 Spot Bond			8.20000	102.92191	8.20000	102.89932			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			8.63000	97.15134	8.63000	97.12904		31,068,000,000.00		3,600,000	2,393,600,000
Total IBL46 SPOT								31,068,000,000.00		3,600,000	2,393,600,000
Total For IBL46								31,068,000,000.00		3,600,000	2,393,600,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.42182			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.67500	100.25133	7.67500	100.23059			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.68000	104.89261	8.68000	104.84472			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	100.50506			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.63913			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	101.45412	7.90000	101.43275			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			7.98000	103.14316	7.98000	103.12123			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	100.70393			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	100.37042			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			7.24500	105.12083	7.24500	105.10049			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL59 On 17/02/2019 Spot Bond			7.94000	107.14864	7.94000	107.12597			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			9.10000	110.08019	9.10000	110.05357			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	101.26083			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	100.75792			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.67063			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	100.68452			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	100.69828			0.00	0	300,000,000
Total IBL65 SPOT									0.00	0	300,000,000
Total For IBL65									0.00	0	300,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00628	100.00000	0.00627			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	100.87959			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.82504			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			8.32000	101.03887	8.32000	101.01624			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.16335			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.16864				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.43000	105.91951	9.43000	100.97154				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.61181	5.00000	100.59828				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	100.61181	5.00000	100.59828				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.69164	5.00000	101.67799				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	100.61240	5.00000	100.59875				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	100.87909	4.00000	100.86806				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	103.01854	4.00000	100.50176				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	32.89464	100.00000	32.79195				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	32.70907	100.00000	32.60695				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03U On 30/06/2016 Spot Bond			100.00000	32.70907	100.00000	32.60695				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	106.19347	9.20000	106.16723				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.47201				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	101.47201				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	100.35731				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	8.87506	100.00000	8.85332				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.25887				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	87.11217	100.00000	86.90476				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			8.56500	102.00842	8.56500	101.98505				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	100.22053				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	13.98676	100.00000	13.95288				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	61.88675	100.00000	61.69354				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	89.46078	100.00000	89.24205				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	97.85523	100.00000	97.59358				0.00	0	0
Total IN268U SPOT										0.00	0	0
Total For IN268U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN269U On 25/07/2017 Spot Bond			100.00000	10.42557	100.00000	10.37972			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	19.09401	100.00000	18.91600		000,000,000,000,000.00	10,000,000,000	20,000,000,000	
Total IN272U SPOT								10,000,000,000,000.00	10,000,000,000	20,000,000,000	
Total For IN272U								10,000,000,000,000.00	10,000,000,000	20,000,000,000	
INA449 On 02/12/2014 Spot Bond			6.25000	99.98288	6.25000	99.91446		0.00	0	0	
Total INA449 SPOT								0.00	0	0	
Total For INA449								0.00	0	0	
INA450 On 09/12/2014 Spot Bond			6.25000	99.89737	6.25000	99.79494		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			6.25000	99.76085	6.25000	99.65870		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	99.28623	6.40000	99.18263		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	99.16538	6.40000	99.06203		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			6.40000	99.04483	6.40000	98.94173		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	98.91626	6.45000	98.81262		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	98.79537	6.45000	98.69199		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	98.67478	6.45000	98.57166		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	98.55449	6.45000	98.45161		0.00	0	0	
Total INA509 SPOT								0.00	0	0	
Total For INA509								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.62951				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			10.77390	103.39108	10.77390	102.95488				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			10.77390	102.13803	10.77390	102.04813				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.71029				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	99.77952				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	101.67776				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	101.07772	6.50000	101.05996				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	101.72239				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	95.47915				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	101.59673				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	100.95722				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	101.65496				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	99.95792				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	101.28841				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	101.27082				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.51899				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	100.39687				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	100.25985				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	100.25701				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	96.13338				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	100.00000				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	102.83485				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	100.85362				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	101.41781				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING273 On 28/02/2015 Spot Bond			100.00000	85.94700	100.00000	100.00000			833,333,330,000,000.00	8,333,333,300	8,333,333,300
Total ING273 SPOT									833,333,330,000,000.00	8,333,333,300	8,333,333,300
Total For ING273									833,333,330,000,000.00	8,333,333,300	8,333,333,300
ING274 On 28/05/2015 Spot Bond			100.00000	67.46765	100.00000	100.00000			666,666,670,000,000.00	6,666,666,700	6,666,666,700
Total ING274 SPOT									666,666,670,000,000.00	6,666,666,700	6,666,666,700
Total For ING274									666,666,670,000,000.00	6,666,666,700	6,666,666,700
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.72209			0.00	0	0
Total ING89 SPOT									0.00	0	0
Total For ING89									0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000			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	104.01753			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.56989			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	89.90148	100.00000	89.68059			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	101.17410			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	101.05258			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	101.06616			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			8.32500	102.21394	8.32500	102.19104			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	101.29003			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.32046			0.00	0	50,000,000
Total IPF08 SPOT									0.00	0	50,000,000
Total For IPF08									0.00	0	50,000,000
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.34077			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	100.98453			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	101.03414			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	102.18752			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.12000	101.53058	9.12000	101.50556			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	101.63098			0.00	0	0
Total IPL5 SPOT									0.00	0	0
Total For IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.16500	105.75349	8.16500	105.73011		57,155,000,000.00	7,000,000	2,057,000,000	
Total IPL6 SPOT								57,155,000,000.00	7,000,000	2,057,000,000	
Total For IPL6								57,155,000,000.00	7,000,000	2,057,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.19104			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	101.14362			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	100.55511			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	101.73975			0.00	0	0
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014 On 22/06/2015 Spot Bond			8.31000	105.89688	8.31000	105.87332			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	103.32937			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	99.86305			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			3.31000	97.38753	3.31000	126.76699			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.57500	142.08000	3.57500	142.06618			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	101.44762			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	101.18189			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.10465			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	99.77711			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	101.51564			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			3.69000	98.28926	3.69000	99.13767			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			3.69000	98.20732	3.69000	105.39372			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	99.78883			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	100.44929			0.00	0	200,000,000
Total IV032 SPOT									0.00	0	200,000,000
Total For IV032									0.00	0	200,000,000
IV08 On 30/04/2018 Spot Bond			9.82000	112.34134	9.82000	112.31160			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	101.03517			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.67500	140.53301	3.67500	140.51896			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	99.98288	6.25000	99.88028			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	99.86320	6.25000	99.76085			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	99.37273	6.40000	99.26895			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	99.25167	6.40000	99.14814			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	99.13091	6.40000	99.02763			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			6.40000	99.13091	6.40000	98.90741			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	98.88169	6.45000	98.77813			0.00	0	0
Total IVA506 SPOT									0.00	0	0
Total For IVA506									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA507 On 12/02/2015 Spot Bond			6.45000	98.76089	6.45000	98.65758			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	98.64038	6.45000	98.53733			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	98.52017	6.45000	98.41737			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	100.44926			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.29964			0.00	0	0
Total IVC005 SPOT									0.00	0	0
Total For IVC005									0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.03042			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	101.13681			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	100.23569			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	100.17814			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	100.01916			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	101.05279			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	101.05958			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.07316				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	101.01203				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	100.91210				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	100.71675				0.00	0	4,033,300,000
Total IVC022 SPOT										0.00	0	4,033,300,000
Total For IVC022										0.00	0	4,033,300,000
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.58010				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	100.30940				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.11363				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.11250				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	101.29543				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	101.01137				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	100.79492				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	100.64311				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.46900				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	101.34640				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	101.38071				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	101.38070				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.54000	105.17699	8.54000	106.30658				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	14.52781	100.00000	14.47319				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	11.52209	100.00000	11.47143				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	100.89983				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			8.74000	104.99220	8.74000	106.33371				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	100.73040				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	100.36940				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	101.53572				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.27473			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	100.76315			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	101.97446			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			7.11000	105.65026	7.11000	101.04697			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.57938			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	100.24046			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	84.99226	100.00000	84.79777			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	100.72070			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	89.34387	100.00000	89.12909			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	100.76668			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	33.73575	100.00000	33.65402			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	101.45195			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG08\ On 28/11/2014 Spot Bond			100.00000	98.64865	100.00000	98.91599			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	87.83894	100.00000	87.63128			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	92.53010	100.00000	92.31135			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	86.70349	100.00000	86.50138			0.00	0	0
Total JDG11U SPOT									0.00	0	0
Total For JDG11U									0.00	0	0
JDG12\ On 18/03/2015 Spot Bond			100.00000	97.75297	100.00000	97.49572			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP00\ On 13/06/2017 Spot Bond				100.00000	0.00000	101.69568			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00\ On 13/06/2019 Spot Bond				100.00000	0.00000	101.75749			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00\ On 06/06/2019 Spot Bond				100.00000	0.00000	99.86664			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03\ On 30/10/2015 Spot Bond			100.00000	55.60125	100.00000	55.46655			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00\ On 31/08/2017 Spot Bond				100.00000	0.00000	102.19122			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00\ On 01/11/2017 Spot Bond				100.00000	0.00000	100.74891			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			8.08000	144.16238	8.08000	144.13084			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.56939			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	101.46926			0.00	800,000,000	400,000,000
Total LBK03 SPOT									0.00	800,000,000	400,000,000
Total For LBK03									0.00	800,000,000	400,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.65038			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.05314			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.45519			0.00	700,000,000	350,000,000
Total LBK07 SPOT									0.00	700,000,000	350,000,000
Total For LBK07									0.00	700,000,000	350,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.44638			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.00000	111.94365	8.00000	111.89606			0.00	0	49,000,000,000
Total LBK11 SPOT									0.00	0	49,000,000,000
Total For LBK11									0.00	0	49,000,000,000
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.67631			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			8.27500	100.88035	8.27500	100.85813		174,602,500,000.00		21,100,000	3,641,100,000
Total LGL02 SPOT								174,602,500,000.00		21,100,000	3,641,100,000
Total For LGL02								174,602,500,000.00		21,100,000	3,641,100,000
LGL03 On 03/04/2018 Spot Bond			8.32500	76.20026	8.32500	99.28247			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			8.81000	104.30486	8.81000	104.28042		23,787,000,000.00		2,700,000	652,700,000
Total LGL04 SPOT								23,787,000,000.00		2,700,000	652,700,000
Total For LGL04								23,787,000,000.00		2,700,000	652,700,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.38801			0.00	0	1,900,000,000
Total LHL01 SPOT									0.00	0	1,900,000,000
Total For LHL01									0.00	0	1,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02 On 13/12/2015 Spot Bond			9.63000	100.73819	9.63000	106.04720			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	102.60090			0.00	0	100,000,000
Total LHL03 SPOT									0.00	0	100,000,000
Total For LHL03									0.00	0	100,000,000
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	100.20821			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.16262			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.30023			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	102.46497			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.89543			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	99.34312			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	100.94629			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	98.87659			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	100.34169			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	99.58565			0.00	0	0
Total MAQ063 SPOT									0.00	0	0
Total For MAQ063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ08 On 11/12/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358			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	101.67487			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	101.68707			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333			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	101.73908			0.00	1,100,000,000	550,000,000
Total MAQN01 SPOT									0.00	1,100,000,000	550,000,000
Total For MAQN01									0.00	1,100,000,000	550,000,000
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.04125			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.57931			0.00	0	1,500,000,000
Total MBF029 SPOT									0.00	0	1,500,000,000
Total For MBF029									0.00	0	1,500,000,000
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	102.16986			0.00	0	50,000,000
Total MBF030 SPOT									0.00	0	50,000,000
Total For MBF030									0.00	0	50,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.48502			0.00	0	0
Total MBF033 SPOT									0.00	0	0
Total For MBF033									0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	100.08801			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	100.39978			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.87387			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	101.00187			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	94.12260			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	100.48311			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.49396			0.00	0	100,000,000
Total MBF042 SPOT									0.00	0	100,000,000
Total For MBF042									0.00	0	100,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	84.98069	100.00000	84.78666			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	39.09543	100.00000	38.99968			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	95.03916	100.00000	94.79167			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	19.33774	100.00000	19.25271			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	24.80603	100.00000	24.61983			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	24.96732	100.00000	24.77992			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	21.96579	100.00000	21.80092		000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total MBP32U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For MBP32U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
MBSA0 On 16/04/2019 Spot Bond			8.20000	104.18845	8.20000	104.16545		15,580,000,000.00	1,900,000	551,900,000	
Total MBSA01 SPOT								15,580,000,000.00	1,900,000	551,900,000	
Total For MBSA01								15,580,000,000.00	1,900,000	551,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.22000	103.65182	8.22000	103.62888			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	101.75950			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	101.64230			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.00000	0.00000	100.98466			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	101.15738			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	103.00538			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	103.14526			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			7.41000	103.36853	7.41000	103.34788			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			8.19000	107.74784	8.19000	107.72434			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			8.99500	109.32791	8.99500	109.30178			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			6.13000	104.41457	6.13000	104.39707			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	101.40080			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.44924			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			8.98000	106.77772	8.98000	106.95899			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			7.28000	102.74741	7.28000	102.72711			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.07833			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			8.33500	101.06496	8.33500	101.04229			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	101.59289			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			8.87000	110.52834	8.87000	107.75417			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond			100.00000	8.55855	100.00000	100.00000		128,900,000,000,000.00	201,289,000,000	75,000,000,000	
Total MMIG03 SPOT								128,900,000,000,000.00	201,289,000,000	75,000,000,000	
Total For MMIG03								128,900,000,000,000.00	201,289,000,000	75,000,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	16.49169	100.00000	16.45130			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	100.33667			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			8.03500	101.06677	8.03500	101.04489			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			7.23000	104.87468	7.23000	104.85444			0.00	0	970,000,000
Total MTN03 SPOT									0.00	0	970,000,000
Total For MTN03									0.00	0	970,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN04 On 13/07/2017 Spot Bond			8.02500	108.79102	8.02500	108.76777			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	6.36937	100.89771	6.35381			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	6.45397	100.61875	6.43825			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
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 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
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.36921			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.39855			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.43251			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4D68L On 14/08/2020 Spot Bond			100.00000	0.61814	100.00000	0.61664			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	0.61814	100.00000	0.61664			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			8.46500	99.14325	8.46500	99.12054			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NBK10L On 25/07/2016 Spot Bond			7.59000	101.41387	7.59000	101.39334			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11L On 28/11/2020 Spot Bond			8.50000	102.05986	8.50000	102.03639			0.00	0	100,000,000
Total NBK11A SPOT									0.00	0	100,000,000
Total For NBK11A									0.00	0	100,000,000
NBK12L On 19/03/2021 Spot Bond			8.32000	107.03270	8.32000	107.00860			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12L On 20/02/2015 Spot Bond				100.00000	0.00000	100.25454			0.00	0	0
Total NBK12B SPOT									0.00	0	0
Total For NBK12B									0.00	0	0
NBK13L On 19/03/2024 Spot Bond			8.80000	107.81146	8.80000	107.78582			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13L On 21/02/2017 Spot Bond				100.00000	0.00000	101.34597			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14L On 26/06/2021 Spot Bond			8.68000	107.07606	8.68000	106.95116			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14L On 27/08/2015 Spot Bond				100.00000	0.00000	100.19121			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15L On 27/08/2017 Spot Bond				100.00000	0.00000	101.32579			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.91779			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.20693			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	101.35597			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.30295			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.38100			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	100.39135			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.10000	104.85908	7.10000	104.83887			0.00	0	3,004,300,000
Total NBK2A SPOT									0.00	0	3,004,300,000
Total For NBK2A									0.00	0	3,004,300,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.81615			0.00	80,000,000	280,000,000
Total NBK2B SPOT									0.00	80,000,000	280,000,000
Total For NBK2B									0.00	80,000,000	280,000,000
NBK3A On 09/09/2019 Spot Bond			8.02000	115.77814	8.02000	115.75299		45,714,000,000.00		5,700,000	1,375,700,000
Total NBK3A SPOT								45,714,000,000.00		5,700,000	1,375,700,000
Total For NBK3A								45,714,000,000.00		5,700,000	1,375,700,000
NBK4 On 28/10/2024 Spot Bond			10.25500	38.03635	10.25500	38.02618			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			7.03000	102.14475	7.03000	102.12558			0.00	0	930,000,000
Total NBK6A SPOT									0.00	0	930,000,000
Total For NBK6A									0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.11599			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.97602				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			7.42500	104.17867	7.42500	104.15770				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	101.42899				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.42984				0.00	0	0
Total NCLN48 SPOT										0.00	0	0
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.99551				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	101.25103				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	101.07336				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.02024				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	93.29216				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.00000				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	100.76905				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	100.73052				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	89.64349				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	101.32494				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	100.33294				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.51220				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	101.43470				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	101.93314				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	101.38720				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	101.37143				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	101.37047				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	100.64112				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	101.57785				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0

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 20/03/2024 Spot Bond			9.42500	108.96180	9.42500	109.54691				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	101.56821				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			9.46000	107.68139	9.46000	108.46169				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	101.57785				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.41968				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	101.45984				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	101.59327				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	101.61255				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			7.82000	104.25571	7.82000	104.23362				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	100.87631				0.00	0	200,000,000
Total NED13 SPOT										0.00	0	200,000,000
Total For NED13										0.00	0	200,000,000
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.84874				0.00	0	80,000,000
Total NED14 SPOT										0.00	0	80,000,000
Total For NED14										0.00	0	80,000,000
NED15 On 08/04/2024 Spot Bond			9.40000	107.72562	9.40000	108.13333				0.00	0	400,000,000
Total NED15 SPOT										0.00	0	400,000,000
Total For NED15										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.19619			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	101.17156			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	101.03121			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			11.42500	111.82976	11.42500	111.79543			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
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	103.09336			0.00	9,000,000,000	1,500,000,000
Total NEDH1B SPOT									0.00	9,000,000,000	1,500,000,000
Total For NEDH1B									0.00	9,000,000,000	1,500,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.31186			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	168.35035	2.16000	168.34047			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	95.89256	2.60000	138.51847			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			8.03000	109.23028	8.03000	109.20691			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	99.86208			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			8.66000	107.70020	8.66000	107.95278			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	100.16194			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.27361				0.00	800,000,000	400,000,000
Total NQ1A15 SPOT										0.00	800,000,000	400,000,000
Total For NQ1A15										0.00	800,000,000	400,000,000
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.15329				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.15874				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.15549				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.86000	107.66941	8.86000	109.91222				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.15880				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.16198				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.15982				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.06000	107.63887	9.06000	107.88445				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.16640				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.16415				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.16524				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.20505			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.19195			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.16848			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.88000	114.82067	7.88000	114.79630			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.72000	120.96829	8.72000	120.93977			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	173.03322	2.05500	173.02350			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			9.52000	120.96992	9.52000	120.93902			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	101.34473			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	101.16893			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	101.54771			0.00	0	500,000,000
Total NTC16 SPOT									0.00	0	500,000,000
Total For NTC16									0.00	0	500,000,000
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.81286			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.02038			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	100.08950			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	100.11823			0.00	0	0
Total NYT102 SPOT									0.00	0	0
Total For NYT102									0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	16.10193	100.00000	16.06292			0.00	0	0
Total NYT13U SPOT									0.00	0	0
Total For NYT13U									0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	60.50603	100.00000	60.35945			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			7.12000	102.43413	7.12000	102.41444		19,224,000,000.00	2,700,000	7,662,700,000	
Total OML01 SPOT								19,224,000,000.00	2,700,000	7,662,700,000	
Total For OML01								19,224,000,000.00	2,700,000	7,662,700,000	
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	100.11223			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2024 Spot Bond			9.18000	105.32423	9.18000	100.41983		8,262,000,000,000.00	900,000,000	900,000,000	
Total OML03 SPOT								8,262,000,000,000.00	900,000,000	900,000,000	
Total For OML03								8,262,000,000,000.00	900,000,000	900,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.71910	100.00000	22.66406			0.00	0	0
Total OTCA2U SPOT									0.00	0	0
Total For OTCA2U									0.00	0	0
PBET01 On 13/09/2015 Spot Bond				100.00000	0.00000	95.57000			0.00	0	0
Total PBET01 SPOT									0.00	0	0
Total For PBET01									0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.40090			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	100.75568			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.04821			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	99.89298			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	100.97090			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.48328			0.00	0	435,000,000
Total PPC001 SPOT									0.00	0	435,000,000
Total For PPC001									0.00	0	435,000,000
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.50223			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.86899			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			8.97000	108.47428	8.97000	108.33760			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.70996			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	100.72943			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	100.73819			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	100.75766			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	100.84130			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.86073			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	100.72273			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			7.50000	44.32912	7.50000	44.32020			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			6.13000	108.46433	6.13000	108.44624		865,167,766,258,000.00	141,136,666,600	590,770,000,000	
Total R158 SPOT								865,167,766,258,000.00	141,136,666,600	590,770,000,000	
Total For R158								865,167,766,258,000.00	141,136,666,600	590,770,000,000	
R158P On 15/09/2015 Spot Bond			6.21500	95.32794	6.21500	95.31182		0.00	0	0	
Total R158P SPOT								0.00	0	0	
Total For R158P								0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.31500	114.85134	6.31500	114.83162		59,226,280,210,500.00	9,378,666,700	481,100,000,000	
Total R159 SPOT								59,226,280,210,500.00	9,378,666,700	481,100,000,000	
Total For R159								59,226,280,210,500.00	9,378,666,700	481,100,000,000	
R159P On 15/09/2016 Spot Bond			6.14500	89.77701	6.14500	89.76200		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			7.59500	127.39470	7.68000	126.60846		823,034,431,500,000.00	1,820,017,700,000	1,671,101,700,000	
Total R186 SPOT								823,034,431,500,000.00	1,820,017,700,000	1,671,101,700,000	
Total For R186								823,034,431,500,000.00	1,820,017,700,000	1,671,101,700,000	
R187P On 21/12/2026 Spot Bond			7.42000	41.56700	7.42000	41.55872		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			7.34000	39.03730	7.34000	39.02961		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	285.49612	1.65000	285.48330		237,270,000,000.00	143,800,000	24,836,891,300	
Total R197 SPOT								237,270,000,000.00	143,800,000	24,836,891,300	
Total For R197								237,270,000,000.00	143,800,000	24,836,891,300	
R201 On 21/12/2014 Spot Bond			5.50000	104.09267	5.55500	104.07406		0.00	0	2,400,000,000	
Total R201 SPOT								0.00	0	2,400,000,000	
Total For R201								0.00	0	2,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			1.73000	233.82613	1.71000	234.50055			11,849,877,200,000.00	6,849,640,000	148,118,358,400
Total R202 SPOT									11,849,877,200,000.00	6,849,640,000	148,118,358,400
Total For R202									11,849,877,200,000.00	6,849,640,000	148,118,358,400
R2023 On 28/02/2023 Spot Bond			7.32000	104.62092	7.40000	104.10477			947,699,156,204,000.00	266,079,119,700	418,408,759,900
Total R2023 SPOT									17,699,156,204,000.00	266,079,119,700	418,408,759,900
Total For R2023									17,699,156,204,000.00	266,079,119,700	418,408,759,900
R203 On 15/09/2017 Spot Bond			6.39500	106.44400	6.47500	106.21861			182,282,161,329,500.00	184,876,022,100	557,745,000,000
Total R203 SPOT									12,282,161,329,500.00	184,876,022,100	557,745,000,000
Total For R203									12,282,161,329,500.00	184,876,022,100	557,745,000,000
R2030 On 31/01/2030 Spot Bond			8.10000	101.83594	8.10000	101.81396			096,277,490,000,000.00	135,342,900,000	551,572,116,400
Total R2030 SPOT									16,277,490,000,000.00	135,342,900,000	551,572,116,400
Total For R2030									16,277,490,000,000.00	135,342,900,000	551,572,116,400
R2032 On 31/03/2032 Spot Bond			8.30000	100.97630	8.30000	100.95374			878,327,350,000,000.00	226,304,500,000	317,332,200,000
Total R2032 SPOT									18,327,350,000,000.00	226,304,500,000	317,332,200,000
Total For R2032									18,327,350,000,000.00	226,304,500,000	317,332,200,000
R2037 On 31/01/2037 Spot Bond			8.43500	103.51515	8.43500	103.49191			549,981,400,500,000.00	65,202,300,000	296,530,000,000
Total R2037 SPOT									19,981,400,500,000.00	65,202,300,000	296,530,000,000
Total For R2037									19,981,400,500,000.00	65,202,300,000	296,530,000,000
R204 On 21/12/2018 Spot Bond			6.69000	108.18103	6.77000	107.87435			953,238,144,458,000.00	291,963,848,200	531,609,835,400
Total R204 SPOT									13,238,144,458,000.00	291,963,848,200	531,609,835,400
Total For R204									13,238,144,458,000.00	291,963,848,200	531,609,835,400
R2044 On 31/01/2044 Spot Bond			8.55500	105.03339	8.55500	105.00948			743,660,485,000,000.00	86,927,000,000	304,801,000,000
Total R2044 SPOT									13,660,485,000,000.00	86,927,000,000	304,801,000,000
Total For R2044									13,660,485,000,000.00	86,927,000,000	304,801,000,000
R2048 On 28/02/2048 Spot Bond			8.53500	104.61175	8.53500	104.58760			485,493,981,301,000.00	291,211,948,600	348,629,729,400
Total R2048 SPOT									15,493,981,301,000.00	291,211,948,600	348,629,729,400
Total For R2048									15,493,981,301,000.00	291,211,948,600	348,629,729,400
R207 On 15/01/2020 Spot Bond			6.90500	104.23297	6.98000	103.89254			131,652,960,500,000.00	453,534,100,000	472,987,816,800
Total R207 SPOT									11,652,960,500,000.00	453,534,100,000	472,987,816,800
Total For R207									11,652,960,500,000.00	453,534,100,000	472,987,816,800
R208 On 31/03/2021 Spot Bond			7.09500	99.43963	7.17000	99.04826			231,966,121,196,000.00	596,471,616,800	563,750,227,600
Total R208 SPOT									11,966,121,196,000.00	596,471,616,800	563,750,227,600
Total For R208									11,966,121,196,000.00	596,471,616,800	563,750,227,600
R209 On 31/03/2036 Spot Bond			8.27000	80.99771	8.34500	80.35302			355,405,164,000,000.00	284,813,200,000	634,268,829,400
Total R209 SPOT									15,405,164,000,000.00	284,813,200,000	634,268,829,400
Total For R209									15,405,164,000,000.00	284,813,200,000	634,268,829,400

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.67500	175.58746	1.67500	175.57942			7,975,835,105,000.00	4,761,692,600	26,926,448,600
Total R210 SPOT												7,975,835,105,000.00	4,761,692,600	26,926,448,600
Total For R210												7,975,835,105,000.00	4,761,692,600	26,926,448,600
R211	On	31/01/2017	Spot Bond			0.95000	132.63372	0.95000	132.63031			33,250,000,000.00	35,000,000	73,938,038,800
Total R211 SPOT												33,250,000,000.00	35,000,000	73,938,038,800
Total For R211												33,250,000,000.00	35,000,000	73,938,038,800
R212	On	31/01/2022	Spot Bond			1.65000	137.65479	1.65000	137.64865			11,309,524,545,000.00	6,854,257,300	76,564,600,000
Total R212 SPOT												11,309,524,545,000.00	6,854,257,300	76,564,600,000
Total For R212												11,309,524,545,000.00	6,854,257,300	76,564,600,000
R213	On	28/02/2031	Spot Bond			8.08000	92.12665	8.16000	91.44284			949,086,605,280,000.00	364,985,966,000	612,067,500,000
Total R213 SPOT												949,086,605,280,000.00	364,985,966,000	612,067,500,000
Total For R213												949,086,605,280,000.00	364,985,966,000	612,067,500,000
R214	On	28/02/2041	Spot Bond			8.44500	81.26807	8.44500	81.24950			363,104,072,000,000.00	161,409,600,000	732,840,182,300
Total R214 SPOT												363,104,072,000,000.00	161,409,600,000	732,840,182,300
Total For R214												363,104,072,000,000.00	161,409,600,000	732,840,182,300
R227C	On	15/03/2015	Spot Bond			6.37500	98.24968	6.37500	98.23282			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			6.21500	95.32794	6.21500	95.31182			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			6.13500	92.54691	6.13500	92.53147			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			6.14500	89.77701	6.14500	89.76200			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			5.56000	99.72656	5.56000	99.71141			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			6.28500	96.65862	6.28500	96.64228			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			6.15500	93.83772	6.15500	93.82218			0.00	0	0
Total R328C SPOT												0.00	0	0
Total For R328C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.13500	91.06345	6.13500	91.04842			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			6.19500	88.24790	6.19500	88.23319			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			6.45000	85.05888	6.45000	85.04413			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			6.50000	82.27983	6.50000	82.26545			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			6.77500	78.94065	6.77500	78.92628			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			6.75500	76.41398	6.75500	76.40012			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			6.73500	73.98251	6.73500	73.96912			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			6.72500	71.60728	6.72500	71.59434			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			6.94000	68.48318	6.94000	68.47041			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			6.92000	66.26394	6.92000	66.25163			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			7.09000	63.36263	7.09000	63.35057			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			7.06000	61.31844	7.06000	61.30681			0.00	0	0
Total R340C SPOT									0.00	0	0
Total For R340C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.03000	59.35741	7.03000	59.34621			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			7.00000	57.47578	7.00000	57.46497			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			6.96000	55.71595	6.96000	55.70554			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			6.92000	54.03093	6.92000	54.02089			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			7.62000	48.96188	7.62000	48.95188			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			7.58000	47.34790	7.58000	47.33827			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			7.54000	45.80480	7.54000	45.79554			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			7.50000	44.32912	7.50000	44.32020			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			7.46000	42.91755	7.46000	42.90896			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			7.42000	41.56700	7.42000	41.55872			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			7.38000	40.27451	7.38000	40.26653			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			7.34000	39.03730	7.34000	39.02961			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	101.29056				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	100.16814				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	101.33091				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	101.16150				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	21.19952	100.00000	21.14817				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.46509	100.00000	9.44216				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	25.85767	100.00000	25.79434				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	54.46632	100.00000	54.22680				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	101.53461				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.82147				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	102.08662				0.00	0	330,000,000
Total RDFB03 SPOT										0.00	0	330,000,000
Total For RDFB03										0.00	0	330,000,000
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.10420				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.10955				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	101.27728				0.00	800,000,000	400,000,000
Total RDFC13 SPOT										0.00	800,000,000	400,000,000
Total For RDFC13										0.00	800,000,000	400,000,000
RDFC1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.12241				0.00	0	0
Total RDFC16 SPOT										0.00	0	0
Total For RDFC16										0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.13440				0.00	0	0
Total RDFC17 SPOT										0.00	0	0
Total For RDFC17										0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.13405				0.00	0	0
Total RDFC18 SPOT										0.00	0	0
Total For RDFC18										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.56305				0.00	0	4,000,000,000
Total RES12 SPOT										0.00	0	4,000,000,000
Total For RES12										0.00	0	4,000,000,000
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.08587				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	100.57983				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	101.76383				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	100.87925				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	100.07605				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	99.87909				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	101.13174			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	100.90593			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	84.75990			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	81.93583			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	85.77883			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	84.38092			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	101.95964			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	82.75158			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	90.35442			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	106.18125	12.35000	106.14668			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	13.77616	100.00000	13.74279			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.96461			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	101.85542			0.00	0	0
Total RP026 SPOT									0.00	0	0
Total For RP026									0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.55546			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.54471	100.00000	3.53593			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	24.08086	100.00000	24.02252			0.00	0	0
Total RPP04U SPOT									0.00	0	0
Total For RPP04U									0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	35.49859	100.00000	35.41260			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.71142	100.00000	12.69584			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	29.67994	100.00000	29.60803			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.67145			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	77.88478			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			8.47000	108.43868	8.47000	108.41396		22,022,000,000.00		2,600,000	782,600,000
Total RW21 SPOT								22,022,000,000.00		2,600,000	782,600,000
Total For RW21								22,022,000,000.00		2,600,000	782,600,000
RW23 On 10/12/2023 Spot Bond			8.65000	105.13208	8.65000	105.10775		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			9.39000	89.13704	9.39000	106.37201				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	97.01519				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0
SBK12 On 24/11/2016 Spot Bond			7.51500	106.22749	7.51500	106.20585				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	100.18152				0.00	0	3,850,000,000
Total SBK13 SPOT										0.00	0	3,850,000,000
Total For SBK13										0.00	0	3,850,000,000
SBK14 On 01/12/2017 Spot Bond			8.52500	102.99689	8.52500	102.97328				0.00	0	2,650,000,000
Total SBK14 SPOT										0.00	0	2,650,000,000
Total For SBK14										0.00	0	2,650,000,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.87084				0.00	0	550,000,000
Total SBK15 SPOT										0.00	0	550,000,000
Total For SBK15										0.00	0	550,000,000
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	103.05708				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	100.75366				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	100.90549				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	100.88993				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			6.78000	101.56988	6.78000	101.55161				0.00	0	0
Total SBK7 SPOT										0.00	0	0
Total For SBK7										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.27000	101.60233	8.27000	101.57971				0.00	0	2,370,000,000
Total SBK9 SPOT										0.00	0	2,370,000,000
Total For SBK9										0.00	0	2,370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27 On 15/09/2015 Spot Bond			7.59000	107.32046	7.59000	107.29837			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	107.03381	7.96000	107.01073			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.38000	107.48373	7.38000	107.46221			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			7.87500	102.70154	7.87500	102.67962			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			7.52500	107.37095	7.52500	107.34904			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			7.67500	107.25449	7.67500	107.23217			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	101.61025			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	101.30193			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			7.52500	105.16582	7.52500	105.14436			0.00	0	50,000,000
Total SBS13 SPOT									0.00	0	50,000,000
Total For SBS13									0.00	0	50,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.32537			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.49736			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	105.45292			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			8.64000	112.10912	8.64000	112.08321			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			9.58000	103.71498	9.58000	103.68817			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.34573			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	100.43635			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.38815			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	102.52433			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			8.35000	102.12535	8.35000	102.10228		133,600,000,000.00		16,000,000	1,446,000,000
Total SBS25 SPOT								133,600,000,000.00		16,000,000	1,446,000,000
Total For SBS25								133,600,000,000.00		16,000,000	1,446,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	16.30701	100.00000	16.27112			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			8.94000	110.22840	8.94000	110.20221			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.93353			0.00	300,000,000	300,000,000
Total SBS28 SPOT									0.00	300,000,000	300,000,000
Total For SBS28									0.00	300,000,000	300,000,000
SBS29 On 12/06/2019 Spot Bond			8.45000	100.67806	8.45000	100.65529			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			9.59000	90.62902	9.59000	90.60557			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.81615				0.00	100,000,000	100,000,000
Total SBS30 SPOT										0.00	100,000,000	100,000,000
Total For SBS30										0.00	100,000,000	100,000,000
SBS31 On 27/06/2027 Spot Bond			9.33000	103.08545	9.33000	103.05976				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.47911				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	101.51951				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			9.48000	113.11549	9.48000	105.93680				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			8.87000	99.01682	8.87000	98.99309				0.00	0	100,000,000
Total SBS4 SPOT										0.00	0	100,000,000
Total For SBS4										0.00	0	100,000,000
SBS9 On 07/07/2016 Spot Bond			7.31500	110.68421	7.31500	110.66261				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	126.96840	2.18000	274.48557				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	102.76240	1.59500	130.85451				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	107.03979				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.03258			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	16.29073	100.00000	16.25083			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				165.06768	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	115.14945	2.22000	129.16222			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	101.07772	6.50000	101.05996			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	103.11909			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.38489			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	102.91916			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			8.50500	104.29756	8.50500	104.27383			0.00	0	270,000,000
Total SHS05 SPOT									0.00	0	270,000,000
Total For SHS05									0.00	0	270,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.58147			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.37822				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	101.50071				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.37170				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	21.69587	100.00000	21.64331				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	99.80132				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	79.28539	100.00000	79.06330				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	101.62183				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	24.59526	100.00000	24.53502				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	33.71101	100.00000	33.60460				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	28.63151	100.00000	28.54014				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			8.81500	105.57123	8.81500	105.44552				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	100.96903				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.40416			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			7.56500	106.11474	7.56500	106.09332			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
SLI3 On 15/08/2023 Spot Bond			8.37000	104.59003	8.37000	103.58798			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			7.87500	102.70154	7.87500	102.67962			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	100.22567			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	100.42960			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	100.71448			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.21738			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	100.22321			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	100.43317			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			7.57500	107.13248	7.57500	107.11072			0.00	0	200,000,000
Total SSA01 SPOT									0.00	0	200,000,000
Total For SSA01									0.00	0	200,000,000
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.98268			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.24820			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.98341			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.72000	98.26416	8.72000	98.24112		95,920,000,000.00		11,000,000	151,000,000
Total SSA06 SPOT								95,920,000,000.00		11,000,000	151,000,000
Total For SSA06								95,920,000,000.00		11,000,000	151,000,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	100.02062			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	101.53117			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.79345			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.77800	91.48613	8.77800	91.46454			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			8.27000	93.80109	8.27000	93.78022			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN006 On 21/12/2014 Spot Bond			6.80000	104.02616	6.80000	104.00685			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			8.24000	98.69833	8.24000	98.67668			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	101.66243			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.65500	103.24716	7.65500	103.22573			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0

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 31/01/2025 Spot Bond			2.44000	110.50686	2.44000	110.92098			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			7.72000	103.36119	7.72000	104.53619			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.16075			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			9.48000	111.95764	9.48000	111.92931			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	99.99994			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			9.51000	81.24130	9.51000	81.22045			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	100.90649			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	99.95573			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	100.94640			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	101.52596			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	101.05754			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				101.62434	0.00000	98.87387			0.00	0	0
Total SY1138 SPOT									0.00	0	0
Total For SY1138									0.00	0	0

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	100.00000				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	99.87857				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	99.86373				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000				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	86.90476	100.00000	86.69834				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	100.00000				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	100.58468				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	99.87976				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	99.87546				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	98.74165				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	99.21569				0.00	0	0
Total SY1193 SPOT										0.00	0	0
Total For SY1193										0.00	0	0
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	99.86209				0.00	0	0
Total SY1194 SPOT										0.00	0	0
Total For SY1194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1195 On 12/12/2014 Spot Bond				100.00000	0.00000	99.82995				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	98.66942				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	0.00000	98.55430				0.00	0	0
Total SY1199 SPOT										0.00	0	0
Total For SY1199										0.00	0	0
SY1200 On 18/12/2014 Spot Bond				100.00000	0.00000	99.62462				0.00	15,200,000,000	15,200,000,000
Total SY1200 SPOT										0.00	15,200,000,000	15,200,000,000
Total For SY1200										0.00	15,200,000,000	15,200,000,000
SY1201 On 06/01/2015 Spot Bond			100.00000	91.47870	100.00000	91.25000		740,000,000,000,000.00		87,400,000,000	71,300,000,000	
Total SY1201 SPOT								10,000,000,000,000.00		87,400,000,000	71,300,000,000	
Total For SY1201								10,000,000,000,000.00		87,400,000,000	71,300,000,000	
SY1202 On 08/01/2015 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total SY1202 SPOT										0.00	0	0
Total For SY1202										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.59000	106.84130	6.59000	106.82227				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			8.29000	106.57098	8.29000	106.54720				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	37.75075	100.00000	37.65930				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	100.82460				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	100.55681				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	99.99987				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.21223				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.35238				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	101.42023				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	99.96581				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	100.20582				0.00	4,000,000,000	2,000,000,000
Total TFS131 SPOT										0.00	4,000,000,000	2,000,000,000
Total For TFS131										0.00	4,000,000,000	2,000,000,000
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	100.67149				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			7.56500	104.74115	7.56500	104.72001				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	100.86518				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	100.88828				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	102.92211	7.83000	102.90063				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	100.85246				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	100.88135				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	102.94677				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.85246				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.88135				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	83.13837	7.16000	102.65353				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	100.93791				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	100.93329				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	101.04390				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.02893				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	101.47904				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	101.42774				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	100.85131				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	100.88828				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.25621	8.73000	103.13640			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.84783			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.88135			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			8.24000	100.58967	8.24000	102.82338			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	100.85847			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.89933			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	100.94021			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	100.92752			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	100.94134			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	101.04160			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.03700			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	94.87453			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.39920				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.40377				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	101.40567				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	100.21884				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.22613				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			8.58000	102.92090	8.58000	104.20524				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.10079				0.00	72,000,000	68,000,000
Total TH12A4 SPOT										0.00	72,000,000	68,000,000
Total For TH12A4										0.00	72,000,000	68,000,000
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.10543				0.00	0	1,409,000,000
Total TH12A5 SPOT										0.00	0	1,409,000,000
Total For TH12A5										0.00	0	1,409,000,000
TH12A6 On 21/08/2019 Spot Bond			8.00000	107.09080	8.00000	106.99502				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	100.24501				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	0.00000	100.11137				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	100.26820				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.12191				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.36155				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	100.16434				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	100.90050				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	6.45763	101.06155	6.44183				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	100.98112				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	100.76819				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.99785				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	101.48360				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	101.18644				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	100.88299				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0

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 18/07/2016 Spot Bond				100.00000	0.00000	100.89467				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.88299				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	100.89467				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	100.90050				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	100.87599				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	100.89467				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	100.95884				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	100.95884				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	100.95884				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.05211				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	101.07541				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.04628				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0

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 18/07/2016 Spot Bond				100.00000	0.00000	101.51131			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.54030			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	101.52870			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			7.26000	102.94015	7.26000	102.92025		755,040,000,000.00	104,000,000	2,560,000,000	
Total TL15 SPOT								755,040,000,000.00	104,000,000	2,560,000,000	
Total For TL15								755,040,000,000.00	104,000,000	2,560,000,000	
TL20 On 22/02/2020 Spot Bond			8.93000	92.80417	8.93000	92.75246		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			7.40500	105.28410	7.40500	105.26295		750,867,000,000.00	101,400,000	28,534,293,400	
Total TN17 SPOT								750,867,000,000.00	101,400,000	28,534,293,400	
Total For TN17								750,867,000,000.00	101,400,000	28,534,293,400	
TN20 On 17/09/2020 Spot Bond			8.85000	109.55473	8.85000	109.52853		158,415,000,000.00	17,900,000	20,140,300,000	
Total TN20 SPOT								158,415,000,000.00	17,900,000	20,140,300,000	
Total For TN20								158,415,000,000.00	17,900,000	20,140,300,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.17188	100.00000	1.16822		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			9.10500	110.99730	9.10500	110.97001		4,279,350,000,000.00	470,000,000	11,470,000,000	
Total TN23 SPOT								4,279,350,000,000.00	470,000,000	11,470,000,000	
Total For TN23								4,279,350,000,000.00	470,000,000	11,470,000,000	
TN25 On 19/08/2025 Spot Bond			9.38500	103.47637	9.38500	103.45059		0.00	0	16,300,000,000	
Total TN25 SPOT								0.00	0	16,300,000,000	
Total For TN25								0.00	0	16,300,000,000	
TN27 On 14/11/2027 Spot Bond			9.45000	96.39830	9.45000	96.37370		5,847,660,000,000.00	618,800,000	8,678,800,000	
Total TN27 SPOT								5,847,660,000,000.00	618,800,000	8,678,800,000	
Total For TN27								5,847,660,000,000.00	618,800,000	8,678,800,000	
TN30 On 09/10/2030 Spot Bond			9.80000	113.91623	9.80000	107.10688		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			10.37500	111.88084	10.37500	104.91647			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	99.85233			0.00	0	1,400,000,000
Total TNF16 SPOT									0.00	0	1,400,000,000
Total For TNF16									0.00	0	1,400,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.19481			0.00	0	700,000,000
Total TNF18 SPOT									0.00	0	700,000,000
Total For TNF18									0.00	0	700,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.31344			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	100.32119			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	100.32194			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	100.35993			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.43875			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	100.32159			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	101.22435			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	101.14451			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	101.16778			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	101.00625			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.07184			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08034	10.00000	100.05355			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.07835	9.75000	100.05222			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.07776	100.00000	10.05177			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	101.57548			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	101.67112			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	101.72425			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	101.73487			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	102.03218			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	102.68946			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	12.64091	100.00000	12.58532			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0

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	99.15755			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	98.75417			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	97.51616			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	98.26622			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	98.03914			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	97.79471			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	97.55310			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	96.82698			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	96.55910			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	99.36102			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	95.92244			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	95.73954			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	95.44113				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	95.12491				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	94.84705				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	95.94661				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	99.48499				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	94.84974				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	93.78435				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	93.34998				0.00	0	0
Total TSP179 SPOT										0.00	0	0
Total For TSP179										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.60707	100.00000	12.57653				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	91.45288	100.00000	91.23144				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06U On 09/04/2015 Spot Bond			100.00000	71.31783	100.00000	70.76923				0.00	0	0
Total TWC06U SPOT										0.00	0	0
Total For TWC06U										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.85582				0.00	0	0
Total TWC06 SPOT										0.00	0	0
Total For TWC06										0.00	0	0

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 19/01/2015 Spot Bond				100.00000	0.00000	102.49725				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	102.22888				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	102.15339				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	102.03934				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	100.89795				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	0.00000	100.12337				0.00	0	0
Total TWC075 SPOT										0.00	0	0
Total For TWC075										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.10575				0.00	0	0
Total TWC076 SPOT										0.00	0	0
Total For TWC076										0.00	0	0
TWC07 On 26/02/2015 Spot Bond				100.00000	0.00000	100.08812				0.00	0	3,000,000,000
Total TWC077 SPOT										0.00	0	3,000,000,000
Total For TWC077										0.00	0	3,000,000,000
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	102.16700				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0
TWCJ1 On 26/02/2015 Spot Bond				100.00000	0.00000	100.09908				0.00	0	0
Total TWCJ15 SPOT										0.00	0	0
Total For TWCJ15										0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	102.17396				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
TWCM On 26/02/2015 Spot Bond				100.00000	0.00000	100.09045				0.00	0	0
Total TWCM15 SPOT										0.00	0	0
Total For TWCM15										0.00	0	0

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			8.57000	112.82987	8.57000	112.80372			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	101.20183			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	101.22100			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	100.45327			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	100.46742			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	100.46807			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	101.31513			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	101.35006			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			6.70500	108.19979	6.70500	108.18008			0.00	0	14,457,000,000
Total WS04 SPOT									0.00	0	14,457,000,000
Total For WS04									0.00	0	14,457,000,000
WS05 On 01/08/2018 Spot Bond			1.44000	242.78666	1.44000	242.77719		144,000,000,000.00		100,000,000	3,335,300,000
Total WS05 SPOT								144,000,000,000.00		100,000,000	3,335,300,000
Total For WS05								144,000,000,000.00		100,000,000	3,335,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP1 On 28/05/2015 Spot Bond			6.45000	101.34794	6.45000	101.33057				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			6.97500	104.67219	6.97500	104.65236				0.00	0	5,100,000,000
Total WSP2 SPOT										0.00	0	5,100,000,000
Total For WSP2										0.00	0	5,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.32500	106.42968	7.32500	106.40853				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			7.60500	106.28556	7.60500	106.26364				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			7.71000	106.61042	7.71000	106.58814				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			6.08000	96.60842	6.08000	96.59270				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			6.01000	94.94293	6.01000	94.92749				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			5.65500	99.95354	5.65500	99.96902				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			6.08000	96.59270	6.08000	96.57698				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			6.71500	72.71956	6.71500	72.70629				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	54.35738	100.00000	54.25426				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	28.77205	100.00000	28.71746				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									75,642,579,682,410,000.00	06,030,471,370,900	545,724,146,500
Total for SPOT :									75,642,579,682,410,000.00	030,471,370,900	545,724,146,500
Total Futures									75642580863976800.00	030,471,378,860	545,724,530,809
Total Options									0.00	0	32,313
Grand Total:									75,642,580,863,976,800.00	030,471,378,860	545,724,563,122