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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			122.83935	122.83935	122.67916	122.67916			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.76294	124.76294	124.60057	124.60057			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			669.16000	0.66916	829,350		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			689.16000	0.68916	849,350		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			679.16000	0.67916	839,350		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,389.43000	1.38943	1,227,060		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			1,399.43000	1.39943	1,237,060		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,409.43000	1.40943	1,247,060		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.56683	83.27169	9.43185	84.28756			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.65974	84.56528	9.52039	85.59713			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.73329	82.23231	9.58941	83.28364			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			6,147.17000	6.14717	5,131,300		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			6,214.62000	6.21462	5,198,750		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			6,281.97000	6.28197	5,266,100		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,540.01000	3.54001	2,508,160		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			3,400.00000	3.40000	2,368,150		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			3,470.05000	3.47005	2,438,200		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,244.25000	1.24425	192,920		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,099.86000	1.09986	48,530		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,172.10000	1.17210	120,770		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.61544	117.61544	117.59839	117.59839			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.30023	118.30023	118.28327	118.28327			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			588.39000	0.58839	605,440		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			608.39000	0.60839	625,440		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			598.39000	0.59839	615,440		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			716.73000	0.71673	699,770		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			726.73000	0.72673	709,770		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			706.73000	0.70673	689,770		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	06/11/2014	Bond Future			123.50968	123.50968	123.49153	123.49153			0.00	0	1,974
I2038	On	05/02/2015	Bond Future			124.14226	124.14226	124.12407	124.12407			0.00	0	0
Total I2038 Future												0.00	0	1,974
I2038	On	06/11/2014	Bond Future	119.99	Call			3,501.53000	3.50153	3,519,680		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			3,491.53000	3.49153	3,509,680		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			3,481.53000	3.48153	3,499,680		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			1,124.07000	1.12407	1,142,260		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			1,114.07000	1.11407	1,132,260		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			1,134.07000	1.13407	1,152,260		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,974
I2046	On	06/11/2014	Bond Future			123.43104	123.43104	123.41256	123.41256			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.36380	125.36380	125.34523	125.34523			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			18,982.56000	18.98256	19,001,040		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			18,972.56000	18.97256	18,991,040		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			18,962.56000	18.96256	18,981,040		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			1,355.23000	1.35523	1,373,800		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,345.23000	1.34523	1,363,800		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,335.23000	1.33523	1,353,800		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,389
I2050	On	06/11/2014	Bond Future			131.66812	131.66812	131.64817	131.64817			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.28157	132.28157	132.26183	132.26183			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			5,658.17000	5.65817	5,678,120		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			5,648.17000	5.64817	5,668,120		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			5,638.17000	5.63817	5,658,120		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			2,271.83000	2.27183	2,291,570		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,261.83000	2.26183	2,281,570		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,251.83000	2.25183	2,271,570		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	06/11/2014	Bond Future			8.11575	122.25152	7.98033	123.41800		7.06	29,340,364.80	240	47,407
R186	On	05/02/2015	Bond Future			8.17965	118.85513	8.03926	120.04010		7.49	41,599,295.50	350	1,036
R186	On	07/05/2015	Bond Future			8.22297	120.90414	8.07717	122.11205		7.75	0.00	0	0
Total R186 Future												70,939,660.30	590	48,443
R186	On	06/11/2014	Bond Future	8.16	Call			1,844.03000	1.84403	1,038,950	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			4,410.38000	4.41038	3,286,360	7.38	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			770.31000	0.77031	1,420,720	7.06	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,715.25000	1.71525	943,300	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			341.55000	0.34155	736,080	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,779.20000	1.77920	990,520	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			320.19000	0.32019	697,990	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			9,729.26000	9.72926	8,562,800	7.70	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			299.80000	0.29980	661,200	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			2,837.07000	2.83707	1,844,280	7.25	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			108.64000	0.10864	282,330	7.25	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,008.98000	4.00898	2,905,320	7.35	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			29.98000	0.02998	92,800	7.35	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,020	7.70	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			18.66000	0.01866	61,120	7.38	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			4,652.25000	4.65225	3,518,920	7.40	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			13.88000	0.01388	47,030	7.40	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,217.80000	5.21780	4,069,280	7.44	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			6.76000	0.00676	24,720	7.44	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			129.75000	0.12975	32,990	6.95	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			2,595.36000	2.59536	3,665,080	6.95	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			284.07000	0.28407	89,510	6.99	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			1,862.17000	1.86217	2,834,090	6.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			940.73000	0.94073	424,660	7.06	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			6,159.51000	6.15951	5,143,800	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			324.85000	0.32485	494,110	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,229.10000	6.22910	5,209,350	7.87	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			315.20000	0.31520	480,420	7.87	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			7,940.37000	7.94037	6,844,050	7.99	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			147.88000	0.14788	236,530	7.99	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,090.11000	6.09011	5,078,510	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			334.76000	0.33476	508,130	7.86	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			2,115.02000	2.11502	2,636,270	7.76	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,530.40000	3.53040	2,854,870	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			2,182.52000	2.18252	2,714,900	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,578.36000	3.57836	2,897,250	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			2,148.39000	2.14839	2,675,190	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,627.00000	3.62700	2,940,340	7.76	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												70,939,660.30	590	76,453
R197	On	06/11/2014	Bond Future			289.78668	289.78668	289.31677	289.31677			0.00	0	939
R197	On	05/02/2015	Bond Future			288.30750	288.30750	287.83095	287.83095			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			4,316.77000	4.31677	4,786,680		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			4,306.77000	4.30677	4,776,680		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			4,326.77000	4.32677	4,796,680		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			1,159.05000	1.15905	682,500		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			1,169.05000	1.16905	692,500		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			1,179.05000	1.17905	702,500		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			233.74348	233.74348	233.37000	233.37000			0.00	0	49,223
R202	On	05/02/2015	Bond Future			234.20771	234.20771	233.82933	233.82933			0.00	0	0
Total R202 Future												0.00	0	49,223
R202	On	06/11/2014	Bond Future	226.99	Call			6,380.00000	6.38000	6,753,480		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			6,370.00000	6.37000	6,743,480		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,360.00000	6.36000	6,733,480		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			829.33000	0.82933	1,207,710		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			819.33000	0.81933	1,197,710		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			839.33000	0.83933	1,217,710		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	49,223
R2023	On	06/11/2014	Bond Future			7.90240	100.60844	7.77192	101.39150		5.82	0.00	0	8,484
R2023	On	05/02/2015	Bond Future			7.97389	102.17132	7.83765	102.96690		5.83	0.00	0	0
R2023	On	07/05/2015	Bond Future			8.01483	100.00476	7.87237	100.81611		6.27	0.00	0	0
R2023	On	06/08/2015	Bond Future			8.03724	101.86497	7.88858	102.69056		6.42	0.00	0	0
Total R2023 Future												0.00	0	8,484
R2023	On	06/11/2014	Bond Future	8.59	Call			4,783.84000	4.78384	4,002,010	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.35000	0.00035	1,580	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,840.45000	4.84045	4,058,480	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.31000	0.00031	1,400	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,897.02000	4.89702	4,114,940	6.28	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.27000	0.00027	1,250	6.28	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			93.40000	0.09340	151,490	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,222.76000	5.22276	4,488,790	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			100.19000	0.10019	161,800	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,274.18000	5.27418	4,538,430	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			96.74000	0.09674	156,570	6.12	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,325.67000	5.32567	4,588,180	6.12	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,814.48000	2.81448	2,314,090	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,184.91000	1.18491	1,495,870	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,742.51000	2.74251	2,249,470	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,225.15000	1.22515	1,543,460	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,778.38000	2.77838	2,281,660	6.33	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,204.90000	1.20490	1,519,530	6.33	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,532.54000	1.53254	1,848,630	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,505.35000	3.50535	2,992,990	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,513.13000	1.51313	1,826,360	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,540.19000	3.54019	3,024,970	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,493.57000	1.49357	1,803,940	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			6,797.54000	6.79754	6,099,340	6.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future	9.07	Put			468.57000	0.46857	595,960	6.80	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,470.31000	3.47031	2,960,810	6.52	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	9,395
R203	On	06/11/2014	Bond Future			7.02682	104.38645	6.89989	104.71553		2.01	0.00	0	13,305
R203	On	05/02/2015	Bond Future			7.11386	106.00806	6.97295	106.34255		1.96	0.00	0	0
R203	On	07/05/2015	Bond Future			7.12848	103.66538	6.97004	104.00784		2.00	0.00	0	0
Total R203 Future												0.00	0	13,305
R203	On	06/11/2014	Bond Future	6.84	Call			135.17000	0.13517	43,610	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			290.90000	0.29090	528,420	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			145.49000	0.14549	48,190	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			275.20000	0.27520	506,980	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			156.33000	0.15633	53,140	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			260.02000	0.26002	485,910	1.99	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			326.06000	0.32606	145,780	2.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			118.21000	0.11821	267,010	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,212.89000	3.21289	2,880,630	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			1.89000	0.00189	4,120	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,235.63000	3.23563	2,903,250	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			1.78000	0.00178	3,890	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			1,734.31000	1.73431	1,434,020	2.08	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			46.34000	0.04634	80,540	2.08	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,190.15000	3.19015	2,858,000	2.13	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			2.01000	0.00201	4,350	2.13	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			978.51000	0.97851	767,870	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			374.38000	0.37438	506,200	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			993.02000	0.99302	780,630	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			367.40000	0.36740	497,470	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			964.10000	0.96410	755,210	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			381.47000	0.38147	515,040	2.04	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	13,419
R2030	On	06/11/2014	Bond Future			8.56586	97.45544	8.43566	98.52273			0.00	0	4,663
R2030	On	05/02/2015	Bond Future			8.63179	94.96252	8.49742	96.04679			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.68239	96.60074	8.54358	97.70572			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	06/11/2014	Bond Future	8.99	Call			4,429.48000	4.42948	3,362,190		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			4,506.69000	4.50669	3,439,400		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 06/11/2014 Bond Future	9.01	Call			4,583.81000	4.58381	3,516,520		0.00	0	0
R2030 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.26	Call			5,928.60000	5.92860	4,844,330		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 05/02/2015 Bond Future	9.24	Call			5,779.89000	5.77989	4,695,620		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			5,854.29000	5.85429	4,770,020		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Call			1,558.27000	1.55827	453,290		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			1,636.64000	1.63664	531,660		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			1,714.91000	1.71491	609,930		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
R2037 On 06/11/2014 Bond Future			8.81032	99.35282	8.67512	100.64406			0.00	0	10,565
R2037 On 05/02/2015 Bond Future			8.87421	96.63897	8.73503	97.95060			0.00	0	3,280
R2037 On 07/05/2015 Bond Future			8.92447	98.30629	8.78114	99.64247			0.00	0	0
Total R2037 Future									0.00	0	13,845
R2037 On 06/11/2014 Bond Future	9.71	Call			9,235.63000	9.23563	7,944,390		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			9,070.53000	9.07053	7,779,290		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			9,153.14000	9.15314	7,861,900		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			6,792.69000	6.79269	5,481,060		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			6,877.56000	6.87756	5,565,930		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			6,962.30000	6.96230	5,650,670		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			2,119.79000	2.11979	783,610		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			1,937.46000	1.93746	601,280		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			2,028.69000	2.02869	692,510		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	13,845

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future			7.32473	105.47274	7.19850	105.92153		2.92	0.00	0	11,939
R204	On	05/02/2015	Bond Future			7.40382	103.07652	7.26791	103.53258		3.00	0.00	0	0
R204	On	07/05/2015	Bond Future			7.43992	104.85327	7.29238	105.31940		3.05	0.00	0	0
R204	On	06/08/2015	Bond Future			7.43878	102.76270	7.27888	103.23659		3.15	0.00	0	0
Total R204 Future												0.00	0	11,939
R204	On	06/11/2014	Bond Future	6.99	Call			62.65000	0.06265	15,490	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			809.22000	0.80922	1,210,850	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			68.69000	0.06869	17,450	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			779.31000	0.77931	1,176,860	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			75.18000	0.07518	19,620	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			749.85000	0.74985	1,143,080	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			2,774.88000	2.77488	2,326,370	3.14	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			0.06000	0.00006	0,340	3.14	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			3,300.03000	3.30003	2,864,890	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			27.45000	0.02745	48,370	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,237.81000	3.23781	2,804,240	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			29.92000	0.02992	52,410	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,268.95000	3.26895	2,834,610	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			28.71000	0.02871	50,430	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,337.83000	1.33783	1,065,380	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			651.21000	0.65121	844,890	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,298.69000	1.29869	1,031,000	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			674.93000	0.67493	873,370	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,318.19000	1.31819	1,048,110	3.05	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			662.99000	0.66299	859,040	3.05	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,039.24000	2.03924	1,725,420	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			621.51000	0.62151	781,580	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,518.54000	3.51854	3,117,460	3.37	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			223.72000	0.22372	296,530	3.37	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,998.60000	1.99860	1,688,110	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			639.32000	0.63932	802,720	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,018.87000	2.01887	1,706,710	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			630.36000	0.63036	792,090	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	13,908
R2044	On	06/11/2014	Bond Future			8.90994	100.77102	8.77474	102.16687			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.97229	97.95406	8.83320	99.37190			0.00	0	0
R2044	On	07/05/2015	Bond Future			9.02177	99.64400	8.87865	101.08839			0.00	0	0
Total R2044 Future												0.00	0	3,002
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 06/11/2014 Bond Future	9.01	Call			2,407.55000	2.40755	1,011,700		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Call			2,206.76000	2.20676	810,910		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.00	Call			2,307.25000	2.30725	911,400		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			1,696.18000	1.69618	278,340		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Call			1,796.29000	1.79629	378,450		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			1,595.89000	1.59589	178,050		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			1,227.01000	1.22701	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	217,380		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			1,326.97000	1.32697	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	117,420		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			1,126.89000	1.12689	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	317,500		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	3,002
R2048 On 06/11/2014 Bond Future			8.89013	100.22836	8.75493	101.66485			0.00	0	32,476
R2048 On 05/02/2015 Bond Future			8.95338	101.78539	8.81427	103.24440			0.00	0	1,277
R2048 On 07/05/2015 Bond Future			8.99845	99.10558	8.85543	100.59192			0.00	0	0
Total R2048 Future									0.00	0	33,753
R2048 On 06/11/2014 Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Call			9,685.45000	9.68545	8,248,960		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Call			9,505.67000	9.50567	8,069,180		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Call			9,595.64000	9.59564	8,159,150		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			6,840.95000	6.84095	5,381,940		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			6,934.47000	6.93447	5,475,460		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			6,747.25000	6.74725	5,288,240		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			4,006.82000	4.00682	2,520,480		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			4,104.63000	4.10463	2,618,290		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			3,908.83000	3.90883	2,422,490		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	33,753
R207 On 06/11/2014 Bond Future			7.54845	101.06950	7.41750	101.62003		3.90	0.00	0	35,869
R207 On 05/02/2015 Bond Future			7.62425	98.99856	7.48520	99.55790		3.90	0.00	0	3,106
R207 On 07/05/2015 Bond Future			7.66927	100.70559	7.52078	101.27667		4.00	0.00	0	0
R207 On 06/08/2015 Bond Future			7.68600	98.93354	7.52769	99.51438		4.19	0.00	0	0
Total R207 Future									0.00	0	38,975
R207 On 06/11/2014 Bond Future	7.34	Call			243.75000	0.24375	89,100	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.34	Put			571.32000	0.57132	967,200	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Call			259.77000	0.25977	96,860	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Put			545.00000	0.54500	932,620	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Call			276.49000	0.27649	105,140	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Put			519.40000	0.51940	898,580	3.87	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Call			3,994.27000	3.99427	3,462,610	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			37.61000	0.03761	65,290	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			4,031.23000	4.03123	3,498,660	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			36.17000	0.03617	62,940	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			4,068.08000	4.06808	3,534,570	4.19	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			34.64000	0.03464	60,470	4.19	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,124.56000	3.12456	2,669,410	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			320.93000	0.32093	436,860	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			1,666.15000	1.66615	1,335,920	4.06	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			862.67000	0.86267	1,103,520	4.06	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,063.22000	3.06322	2,611,810	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			334.16000	0.33416	453,830	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,093.84000	3.09384	2,640,550	4.21	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			327.49000	0.32749	445,280	4.21	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,931.79000	1.93179	1,602,120	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			1,117.30000	1.11730	1,368,470	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,954.00000	1.95400	1,622,110	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			1,103.07000	1.10307	1,352,020	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,354.35000	1.35435	1,090,970	4.13	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,603.98000	1.60398	1,921,440	4.13	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,910.05000	1.91005	1,582,610	4.19	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			1,132.03000	1.13203	1,385,430	4.19	0.00	0	0
Total R207 Option									0.00	0	136
Total For R207									0.00	0	39,111
R208 On 06/11/2014 Bond Future			7.69780	96.05666	7.56712	96.69003		4.82	0.00	0	53,508
R208 On 05/02/2015 Bond Future			7.77031	97.54890	7.63289	98.19237		4.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future			7.81203	95.82811	7.66696	96.48469		5.06	0.00	0	0
R208	On	06/08/2015	Bond Future			7.83061	97.61100	7.67784	98.27897		5.15	0.00	0	0
Total R208 Future												0.00	0	53,508
R208	On	06/11/2014	Bond Future	8.50	Call			4,411.42000	4.41142	3,778,200	5.15	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			0.03000	0.00003	0,180	5.15	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			205.72000	0.20572	69,150	4.73	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			826.77000	0.82677	1,323,570	4.73	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			220.49000	0.22049	75,680	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			792.51000	0.79251	1,281,070	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			236.02000	0.23602	82,690	4.74	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			759.03000	0.75903	1,239,070	4.74	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			82.66000	0.08266	135,730	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,052.99000	4.05299	3,461,030	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			79.78000	0.07978	131,290	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,094.76000	4.09476	3,501,260	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			76.92000	0.07692	126,890	4.98	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,011.21000	4.01121	3,420,810	4.98	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,367.22000	2.36722	1,945,700	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			823.46000	0.82346	1,058,520	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,307.58000	2.30758	1,892,000	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			852.99000	0.85299	1,093,990	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,337.31000	2.33731	1,918,760	5.14	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			838.12000	0.83812	1,076,150	5.14	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			350.71000	0.35071	452,570	5.47	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,229.79000	1.22979	1,495,530	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,615.94000	2.61594	2,211,300	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,213.93000	1.21393	1,477,260	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,643.36000	2.64336	2,236,320	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,198.24000	1.19824	1,459,170	5.23	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,333.84000	5.33384	4,767,730	5.47	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,588.65000	2.58865	2,186,420	5.23	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	55,226
R209	On	06/11/2014	Bond Future			8.72943	76.87542	8.59424	77.94396		11.07	0.00	0	28,853
R209	On	05/02/2015	Bond Future			8.78939	78.06966	8.65046	79.15504		11.33	0.00	0	0
R209	On	07/05/2015	Bond Future			8.83378	76.26535	8.69094	77.37107		12.32	0.00	0	0
R209	On	06/08/2015	Bond Future			8.86739	77.68465	8.72089	78.81020		12.72	0.00	0	0
Total R209 Future												0.00	0	28,853
R209	On	06/11/2014	Bond Future	9.50	Put			0.51000	0.00051	2,070	11.76	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,134.92000	3.13492	2,177,110	11.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	10.00	Put			0.00000	0.00000	0,000	11.99	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			3,556.46000	3.55646	2,563,220	11.35	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			94.93000	0.09493	235,540	11.25	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,274.61000	3.27461	2,303,790	11.31	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			59.72000	0.05972	157,440	11.31	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			6,745.69000	6.74569	5,678,710	11.76	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.99	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,296.74000	7.29674	6,228,870	11.83	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			69.92000	0.06992	180,650	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,204.64000	3.20464	2,240,170	11.30	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			64.64000	0.06464	168,710	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,082.76000	10.08276	9,014,220	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			9,760.36000	9.76036	8,691,830	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,010	11.99	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			43.18000	0.04318	118,480	11.35	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			4,984.72000	4.98472	3,932,730	11.53	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			7.13000	0.00713	23,680	11.53	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			10,402.72000	10.40272	9,334,180	11.99	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			513.93000	0.51393	206,830	10.94	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			1,272.42000	1.27242	2,033,860	10.94	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,592.40000	1.59240	896,290	11.07	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			363.27000	0.36327	735,700	11.07	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			2,858.73000	2.85873	1,930,800	11.25	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.20000	0.00020	0,870	11.83	0.00	0	907
R209	On	05/02/2015	Bond Future	9.24	Call			4,957.45000	4.95745	4,090,040	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			509.06000	0.50906	727,030	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,016.33000	5.01633	4,144,560	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			495.94000	0.49594	709,550	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,075.40000	5.07540	4,199,320	11.68	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			483.12000	0.48312	692,420	11.68	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,611.43000	3.61143	2,866,870	11.50	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			924.92000	0.92492	1,265,740	11.50	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,783.74000	1.78374	2,194,360	12.50	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,125.91000	4.12591	3,439,660	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,838.58000	1.83858	2,258,050	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,172.99000	4.17299	3,482,310	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,810.99000	1.81099	2,226,030	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,220.30000	4.22030	3,525,200	12.50	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,630.10000	2.63010	3,083,840	12.89	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,797.33000	4.79733	4,121,890	12.90	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,600.17000	2.60017	3,050,280	12.90	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
R209	On	06/08/2015	Bond Future	9.90	Call			9,230.80000	9.23080	8,298,110	13.40	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			845.95000	0.84595	1,038,810	13.40	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,708.60000	4.70860	4,040,430	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,660.31000	2.66031	3,117,690	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,752.88000	4.75288	4,081,070	12.89	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	59,554
R210	On	06/11/2014	Bond Future			173.02314	173.02314	172.80044	172.80044			0.00	0	642
R210	On	05/02/2015	Bond Future			175.73251	175.73251	175.50653	175.50653			0.00	0	0
Total R210 Future												0.00	0	642
R210	On	06/11/2014	Bond Future	169.01	Call			3,790.44000	3.79044	4,013,140		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,810.44000	3.81044	4,033,140		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,800.44000	3.80044	4,023,140		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			496.53000	0.49653	722,510		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			516.53000	0.51653	742,510		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			506.53000	0.50653	732,510		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.58419	132.58419	132.71513	132.71513			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.05427	133.05427	133.18764	133.18764			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,725.13000	2.72513	2,594,190		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,715.13000	2.71513	2,584,190		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,705.13000	2.70513	2,574,190		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			177.64000	0.17764	44,270		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			197.64000	0.19764	64,270		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			187.64000	0.18764	54,270		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	1,120
R212 On 06/11/2014 Bond Future			137.88137	137.88137	137.86201	137.86201				0.00	0	14,864
R212 On 05/02/2015 Bond Future			138.27759	138.27759	138.25841	138.25841				0.00	0	0
Total R212 Future										0.00	0	14,864
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			2,852.01000	2.85201	2,871,370			0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			2,872.01000	2.87201	2,891,370			0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			2,862.01000	2.86201	2,881,370			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			268.41000	0.26841	287,590			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			258.41000	0.25841	277,590			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			248.41000	0.24841	267,590			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	14,864
R213 On 06/11/2014 Bond Future			8.58081	87.63528	8.45063	88.66250		9.55		0.00	0	28,658
R213 On 05/02/2015 Bond Future			8.64657	88.99672	8.51241	90.04007		9.75		0.00	0	0
R213 On 07/05/2015 Bond Future			8.69146	86.98314	8.55317	88.04633		10.58		0.00	0	0
Total R213 Future										0.00	0	28,658
R213 On 06/11/2014 Bond Future	8.84	Call			3,092.47000	3.09247	2,172,080	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			70.96000	0.07096	177,790	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			3,162.68000	3.16268	2,235,790	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			65.56000	0.06556	165,890	9.83		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			3,233.19000	3.23319	2,300,120	9.84		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			60.55000	0.06055	154,700	9.84		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			5,789.88000	5.78988	4,900,300	10.20		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			340.13000	0.34013	493,900	10.20		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,851.92000	5.85192	4,958,910	10.21		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			330.73000	0.33073	481,070	10.21		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,914.10000	5.91410	5,017,720	10.22		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			321.56000	0.32156	468,530	10.22		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,528.89000	3.52889	2,918,800	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			2,096.91000	2.09691	2,550,010	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,572.97000	3.57297	2,958,290	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			2,065.29000	2.06529	2,513,800	10.58		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			3,617.82000	3.61782	2,998,560	10.59		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			2,034.54000	2.03454	2,478,470	10.59	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	28,658
R214	On	06/11/2014	Bond Future			8.83477	77.56888	8.69958	78.68494		11.60	0.00	0	6,069
R214	On	05/02/2015	Bond Future			8.89638	78.77392	8.75742	79.90747		11.87	0.00	0	0
R214	On	07/05/2015	Bond Future			8.93993	76.83766	8.79718	77.99235		12.93	0.00	0	0
Total R214 Future												0.00	0	6,069
R214	On	06/11/2014	Bond Future	9.66	Call			7,387.03000	7.38703	6,272,170	12.47	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			0.40000	0.00040	1,600	12.47	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			8,364.99000	8.36499	7,249,190	12.56	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			0.07000	0.00007	0,330	12.56	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			4,037.24000	4.03724	2,983,190	12.03	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			35.09000	0.03509	97,100	12.03	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,245.45000	7.24545	6,130,860	12.45	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			0.49000	0.00049	1,960	12.45	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,316.29000	7.31629	6,201,560	12.46	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			0.44000	0.00044	1,770	12.46	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,067.34000	6.06734	5,107,820	12.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			387.98000	0.38798	562,010	12.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,129.85000	6.12985	5,166,680	12.41	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			377.82000	0.37782	548,200	12.41	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,192.48000	6.19248	5,225,720	12.42	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			367.90000	0.36790	534,690	12.42	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,782.96000	1.78296	2,196,290	13.04	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,635.73000	4.63573	3,889,910	13.05	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,755.96000	1.75596	2,164,830	13.05	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,535.97000	4.53597	3,799,110	13.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,810.29000	1.81029	2,228,120	13.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,585.75000	4.58575	3,844,390	13.04	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,069
Total for Bond												70,939,660.30	590	445,083
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.16039	145.16039	145.24326	145.24326			0.00	0	107
Total IR CANDO ICAA Future												0.00	0	107
Total For IR CANDO ICAA												0.00	0	107
Total for Can-Do Interest Rate												0.00	0	107
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R201 Future									0.00	0	0
Total For R157/R201									0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R157/R206 Future									0.00	0	0
Total For R157/R206									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R157 Future									0.00	0	0
Total For R186/R157									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R201 Future									0.00	0	0
Total For R201									0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R201/R206 Future									0.00	0	0
Total For R201/R206									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203/R157 Future									0.00	0	0
Total For R203/R157									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R157 Future									0.00	0	0
Total For R204/R157									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R157 Future									0.00	0	0
Total For R207/R157									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R157 Future									0.00	0	0
Total For R208/R157									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R157 Future									0.00	0	0
Total For R209/R157									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			468.47800	468.47800	472.22100	472.22100				51,532,580.00	11	421
GOVI On 05/02/2015 GOVI			475.75600	475.75600	479.55800	479.55800				0.00	0	48
GOVI On 07/05/2015 GOVI			483.94800	483.94800	487.82600	487.82600				0.00	0	0
Total GOVI Future										51,532,580.00	11	469
GOVI On 06/11/2014 GOVI	448.99	Call			232,310.00000	23.23100	194,880,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			232,210.00000	23.22100	194,780,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			232,110.00000	23.21100	194,680,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			195,480.00000	19.54800	157,460,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			195,680.00000	19.56800	157,660,000			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			195,580.00000	19.55800	157,560,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			378,260.00000	37.82600	339,480,000			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			378,160.00000	37.81600	339,380,000			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			378,360.00000	37.83600	339,580,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVI Option										0.00	0	0
Total For GOVI										51,532,580.00	11	469
Total for GOVI										51,532,580.00	11	469
AL12 On 06/11/2014 Index Future			517.48800	517.48800	523.64400	523.64400				0.00	0	0
AL12 On 05/02/2015 Index Future			525.52700	525.52700	531.78000	531.78000				0.00	0	0
AL12 On 07/05/2015 Index Future			534.57700	534.57700	540.94800	540.94800				0.00	0	0
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 06/11/2014 Index Future			436.94700	436.94700	439.38100	439.38100				0.00	0	3
AL37 On 05/02/2015 Index Future			443.73500	443.73500	446.20700	446.20700				0.00	0	0
Total AL37 Future										0.00	0	3
Total For AL37										0.00	0	3
AL7T On 06/11/2014 Index Future			516.10500	516.10500	520.24500	520.24500				0.00	0	4
AL7T On 05/02/2015 Index Future			524.12300	524.12300	528.32800	528.32800				0.00	0	0
Total AL7T Future										0.00	0	4
Total For AL7T										0.00	0	4
ALBI On 06/11/2014 Index Future			469.89900	469.89900	473.96000	473.96000				0.00	0	582
ALBI On 05/02/2015 Index Future			477.19900	477.19900	481.32500	481.32500				0.00	0	65
ALBI On 07/05/2015 Index Future			485.41600	485.41600	489.62300	489.62300				0.00	0	0
Total ALBI Future										0.00	0	647
Total For ALBI										0.00	0	647
IGOV On 06/11/2014 Index Future			220.24000	220.24000	220.04300	220.04300				0.00	0	1,159
IGOV On 05/02/2015 Index Future			223.68900	223.68900	223.48900	223.48900				0.00	0	10
IGOV On 07/05/2015 Index Future			227.56700	227.56700	227.36900	227.36900				0.00	0	0
Total IGOV Future										0.00	0	1,169
Total For IGOV										0.00	0	1,169
ILBI On 06/11/2014 Index Future			591.18100	591.18100	591.27900	591.27900				0.00	0	0
ILBI On 05/02/2015 Index Future			600.51000	600.51000	600.61200	600.61200				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,980
JIBAR f On 19/11/2014 Jibar Future			6.12000	93.88000	6.11000	93.89000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.25000	93.75000	6.26000	93.74000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.32000	93.68000	6.34000	93.66000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.43000	93.57000	6.43000	93.57000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.48000	93.52000	6.48000	93.52000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.59000	93.41000	6.60000	6.60000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.74000	93.26000	6.73000	93.27000				0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 16/09/2015 Jibar Future			6.92000	93.08000	6.92000	93.08000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			7.07000	92.93000	7.08000	92.92000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			7.20000	92.80000	7.21000	92.79000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.32000	92.68000	7.33000	92.67000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.45000	92.55000	7.46000	92.54000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									122,472,240.30	601	455,489
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.39304			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			6.99000	105.81238	6.99000	105.79263		5,592,000,000,000.00	800,000,000	5,912,500,000	
Total AA03 SPOT								5,592,000,000,000.00	800,000,000	5,912,500,000	
Total For AA03								5,592,000,000,000.00	800,000,000	5,912,500,000	
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.54244			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.37000	103.99877	8.37000	103.97522			0.00	0	600,000,000
Total AA05 SPOT									0.00	0	600,000,000
Total For AA05									0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.02000			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.02000	102.42292	9.02000	102.39810			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	101.23790			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.33480			0.00	0	0
Total AB011 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.23500	100.29657	9.23500	100.27198			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.11000	100.96229	7.11000	100.94322		2,275,200,000,000.00		320,000,000	2,786,266,600
Total AB06 SPOT								2,275,200,000,000.00		320,000,000	2,786,266,600
Total For AB06								2,275,200,000,000.00		320,000,000	2,786,266,600
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	102.27216			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			8.68000	108.34200	8.68000	108.31700			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.33000	127.97216	2.33000	274.78915			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.63898			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.27465			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	100.69442			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.72125			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.73899			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.26578			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.98516			0.00	0	0
Total ABFN11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN11									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.65610			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.03000	129.85161	3.03000	129.80678			0.00	0	0
Total ABLI03 SPOT									0.00	0	0
Total For ABLI03									0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.08000	118.94463	4.08000	118.90013			0.00	0	0
Total ABLI04 SPOT									0.00	0	0
Total For ABLI04									0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.83000	105.77568	4.83000	105.73412			0.00	0	0
Total ABLI05 SPOT									0.00	0	0
Total For ABLI05									0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	88.86172	100.00000	88.64862			0.00	0	0
Total ABN03U SPOT									0.00	0	0
Total For ABN03U									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	171.25130	2.07000	171.19653			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	163.81716	2.76000	163.76176			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	174.66868	2.17000	174.61239			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	184.18323	1.82000	184.12558			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			7.87625	78.01924	7.87625	78.00303			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			7.87625	78.01924	7.87625	78.00303			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000			0.00	0	0
Total ABN38 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.61786				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.27482				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.13965				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.19000	103.13571	7.19000	103.11563				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.42715				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.28000	106.65188	7.28000	106.63081				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.08011				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	94.37062	2.68000	107.47442				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			2.51000	101.17065	2.51000	158.29110				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			2.40000	117.31033	2.40000	213.29499				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.36500	91.54120	9.36500	91.82995				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.74107				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	99.29000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.48891	9.63000	108.47017				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	95.29000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.37000	111.57492	9.37000	111.54700				0.00	0	0
Total ABN79 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.72500	90.80361	8.72500	90.78230				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	102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.46500	110.85846	9.46500	110.83045				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.86051				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.75830				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.03000	106.33220	8.03000	106.30908				0.00	0	1,430,000,000
Total ABS10 SPOT										0.00	0	1,430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS10										0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.73000	103.70887	8.73000	103.68453				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			6.94000	104.59368	6.94000	104.57429				0.00	0	379,500,000
Total ABS5 SPOT										0.00	0	379,500,000
Total For ABS5										0.00	0	379,500,000
ABS6 On 01/06/2020 Spot Bond			8.73000	100.85350	8.73000	100.82995				0.00	0	1,183,300,000
Total ABS6 SPOT										0.00	0	1,183,300,000
Total For ABS6										0.00	0	1,183,300,000
ABS7 On 11/09/2026 Spot Bond			9.56500	95.59033	9.56500	95.56566				0.00	0	1,960,000,000
Total ABS7 SPOT										0.00	0	1,960,000,000
Total For ABS7										0.00	0	1,960,000,000
ABS9 On 17/03/2016 Spot Bond			7.94500	102.72727	7.94500	102.70517				0.00	0	730,000
Total ABS9 SPOT										0.00	0	730,000
Total For ABS9										0.00	0	730,000
ABS12 On 07/12/2023 Spot Bond			2.14000	219.99779	2.14000	278.64761				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.27000	127.85118	1.27000	130.66384				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			2.05000	130.34200	2.05000	132.91780				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	0.00472	100.00000	0.00470				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	59.31853	100.00000	59.17483				0.00	0	22,222,200
Total ACL01U SPOT										0.00	0	22,222,200
Total For ACL01U										0.00	0	22,222,200
ACL02L On 15/09/2015 Spot Bond			11.44000	103.02940	11.44000	102.99774				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02L On 20/08/2015 Spot Bond			100.00000		0.00000	101.68073				0.00	0	0
Total ACL029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL029										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	5.93175	100.00000	5.91723				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	101.72216				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03F On 20/08/2015 Spot Bond				100.00000	0.00000	102.30957				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	35.35601	100.00000	35.26942				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	101.63929				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	65.85427	11.00000	65.83544				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	22.62785	100.00000	22.57243				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
ACL07C 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
ACL07E 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
ACL07F On 20/09/2015 Spot Bond				100.00000	0.00000	100.67617				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.73888				0.00	0	0
Total ACL077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL077										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.64819				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	100.66710				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.67542				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.85607				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.85607				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.86678				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	101.86678				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.84535				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	92.05101				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.76915				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.53754				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.65578				0.00	0	0
Total ACL095 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	100.67445				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	100.68196				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.66686				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.63308				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.19000	104.14651	9.19000	104.12051				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL110 On 26/01/2021 Spot Bond				100.00000	0.00000	99.84879				0.00	0	0
Total ACL110 SPOT										0.00	0	0
Total For ACL110										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.51009				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/09/2016 Spot Bond				100.00000	0.00000	85.93860				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2021 Spot Bond				100.00000	0.00000	170.14933				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	170.16230				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.64811				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.64811				0.00	0	0
Total ACL129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL129										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	101.65896				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	101.06611				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13f On 20/09/2021 Spot Bond				100.00000	0.00000	101.65853				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13f On 30/07/2017 Spot Bond				100.00000	0.00000	102.42651				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.35637				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	100.04033				0.00	8,059,000,000	8,059,000,000
Total ACL142 SPOT										0.00	8,059,000,000	8,059,000,000
Total For ACL142										0.00	8,059,000,000	8,059,000,000
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	100.31331				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL142 On 20/12/2016 Spot Bond				100.00000	0.00000	102.01196				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL14f On 20/12/2021 Spot Bond				100.00000	0.00000	100.65039				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	101.81306				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	100.57794				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	100.56504				0.00	0	0
Total ACL154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL154										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.59008				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL155 On 20/03/2017 Spot Bond				100.00000	0.00000	100.63698				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.61047				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.00000	0.00000	100.58021				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.58856				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL159 On 20/03/2022 Spot Bond			10.23000	100.85804	10.23000	100.83025				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/09/2015 Spot Bond				100.00000	0.00000	100.59672				0.00	0	300,000,000
Total ACL162 SPOT										0.00	0	300,000,000
Total For ACL162										0.00	0	300,000,000
ACL162 On 20/03/2015 Spot Bond				100.00000	0.00000	100.58401				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL163 On 20/06/2017 Spot Bond				100.00000	0.00000	117.11843				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.31000	105.08905	9.31000	105.06292				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				100.00000	0.00000	100.63464				0.00	0	30,000,000
Total ACL168 SPOT										0.00	0	30,000,000
Total For ACL168										0.00	0	30,000,000
ACL168 On 20/06/2017 Spot Bond			1.75000	116.38656	1.75000	116.33619				0.00	0	0
Total ACL169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.79016				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL171 On 20/06/2015 Spot Bond				100.00000	0.00000	100.58913				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.62155				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.64019				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.60289				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	99.98700				0.00	0	18,400,000,000
Total ACL180 SPOT										0.00	0	18,400,000,000
Total For ACL180										0.00	0	18,400,000,000
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	100.17924				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.37208				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.59617				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	101.73390				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	100.63646				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.62133				0.00	0	0
Total ACL186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.65332				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	100.66314				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	101.07025				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.31883				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.66550				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.66550				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69975				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.62528				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.70273				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.76431				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69975				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	94.95139				0.00	0	0
Total ACL200 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.67836				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.66999				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	123.57348				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	124.45750				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.58795				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.58272				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.18283				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.59692				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	97.43613				0.00	0	100,000,000
Total ACL213 SPOT										0.00	0	100,000,000
Total For ACL213										0.00	0	100,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.62155				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.58870				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.58795				0.00	0	0
Total ACL216 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.64132				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	101.54732				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.82423				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.76919				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	102.61822				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	15.67565	100.00000	15.63767				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.28653	100.00000	15.23827				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	101.21266				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.33428				0.00	0	0
Total AHF1B1 SPOT										0.00	0	0
Total For AHF1B1										0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.41527				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.00007				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	100.00011				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.00017				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	100.00000				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			7.81500	98.33158	7.81500	98.31087				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				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			8.63000	100.65899	8.63000	100.63549				0.00	0	2,809,300,000
Total AIR01 SPOT										0.00	0	2,809,300,000
Total For AIR01										0.00	0	2,809,300,000
AIR02 On 30/04/2023 Spot Bond			9.46500	112.48320	9.46500	112.45478				0.00	0	4,798,854,700
Total AIR02 SPOT										0.00	0	4,798,854,700
Total For AIR02										0.00	0	4,798,854,700
AIR03 On 09/03/2016 Spot Bond			7.39500	105.72255	7.39500	105.70135				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	98.64865	100.00000	98.38275				0.00	0	0
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.10500	104.54289	9.10500	104.51760				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.46276	100.00000	11.43740				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			9.83500	105.22278	9.83500	105.19534				0.00	0	0
Total AIR05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.76000	162.60577	2.76000	162.55078				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	100.97124				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	100.78133				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.81529				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.52466				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.71831				0.00	0	3,500,000,000
Total ASN004 SPOT										0.00	0	3,500,000,000
Total For ASN004										0.00	0	3,500,000,000
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.49830				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.58900				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.60289				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.63969				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	100.99536				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	94.87500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.90106				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	92.97095				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.65000	129.63834	2.65000	294.66540				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	90.43636				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	103.03636				0.00	0	0
Total ASN025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.23847				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	103.16563				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	88.06846				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.22812				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.11043				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	20.76509	100.00000	20.63395				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.00000	0.00000	100.76472				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.55055				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.54307				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.45317				0.00	0	0
Total BAW10 SPOT										0.00	0	0
Total For BAW10										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.78000	103.86831	8.78000	103.84379				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.35257				0.00	0	0
Total BAW12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.83375			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	102.00853			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.50174			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.20789			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.30000	104.77769	9.30000	104.75166			0.00	0	1,140,700,000
Total BAW19 SPOT									0.00	0	1,140,700,000
Total For BAW19									0.00	0	1,140,700,000
BAW2 On 02/10/2015 Spot Bond			7.52000	104.32838	7.52000	104.30723		8,023,840,000,000.00	1,067,000,000	533,500,000	
Total BAW2 SPOT								8,023,840,000,000.00	1,067,000,000	533,500,000	
Total For BAW2								8,023,840,000,000.00	1,067,000,000	533,500,000	
BAW20 On 15/01/2016 Spot Bond			100.00000	30.42359	100.00000	30.28980			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.43433			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.63000	103.85568	8.63000	103.83158			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			11.04342	102.37118	11.04342	101.86395			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.06196	100.92343	11.06196	100.84643			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.09368	100.88106	11.09368	100.81623			0.00	0	0
Total BAYA05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	100.60347				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			11.12490	100.90071	11.12490	100.76662				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			11.72726	100.80354	11.72726	100.77596				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	100.61692				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.61692				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	100.61699				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			11.29342	100.30354	11.29342	100.37086				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.23511	101.60153	11.23511	100.82599				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.06196	100.92343	11.06196	100.84643				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.12801	101.26359	11.12801	100.98634				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.28234	96.94688	10.28234	100.66236				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.00000	0.00000	100.58740				0.00	0	0
Total BAYA17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.00000	0.00000	100.57939				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.57939				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01435				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.97717	99.51698	10.97717	99.93954				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.40500	99.90437	11.40500	99.87385				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	100.56361				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.33000	74.01752	11.33000	97.81464				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01436				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	100.53647				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	89.63362	9.28000	100.49983				0.00	0	0
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	100.57150				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			11.18000	70.93402	11.18000	100.10795				0.00	0	0
Total BAYA32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	100.55571				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	100.56887				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	100.56887				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89584				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	100.54940				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	100.57635				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01434				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.57635				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	100.55045				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.55791				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	100.57644				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.42622				0.00	0	0
Total BAYA46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.45585				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB0 On 31/03/2016 Spot Bond			14.04342	102.50425	14.04342	102.00931				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.20765	101.14359	15.20765	101.10785				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			14.05617	101.12447	14.05617	100.98039				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	100.73875				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	100.73875				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	100.73875				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	100.76470				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	100.64754				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	21.84658	100.00000	21.80513				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	19.66664	100.00000	19.61899				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.89885	100.00000	17.85548				0.00	0	0
Total BAYD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.04867	100.00000	11.02190				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	11.04867	100.00000	11.02190				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.35837	100.00000	13.32601				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.57480	100.00000	11.54676				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	100.05051				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	99.98191				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.23751				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.25150				0.00	0	60,000,000
Total BCJ06 SPOT										0.00	0	60,000,000
Total For BCJ06										0.00	0	60,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.52750	100.00000	7.50906				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.52750	100.00000	7.50906				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BCP86U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCP86U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	89.02439	100.00000	88.80779				0.00	0	0
Total BCP87U SPOT										0.00	0	0
Total For BCP87U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.04000	104.41409	2.04000	180.17191				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			7.98500	97.82261	7.98500	155.75720				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			7.98500	99.13323	7.98500	156.07186				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			8.37000	98.06675	8.37000	98.04466				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.94278				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			7.78000	98.50283	7.78000	98.48206				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.96051				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	99.98071				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	99.98031				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	99.97895				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	99.97760				0.00	0	0
Total BG22C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	99.97355				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	20.97152	100.00000	26.15089				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	101.60028				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.67871				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.71233				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	101.72353				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.85796				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	102.03717				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	16.41495	100.00000	16.37518				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	16.41495	100.00000	16.37518				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.70739				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.75952				0.00	0	0
Total BG42A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.77374			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.18000	102.18808	8.18000	102.16545			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	100.81635			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.89193			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	14.66047	100.00000	14.62457			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	14.66047	100.00000	14.62457			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.84983			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.41541			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.49000	67.88068	8.49000	104.07708		11,886,000,000,000.00	1,400,000,000	6,200,000,000	
Total BID06 SPOT								11,886,000,000,000.00	1,400,000,000	6,200,000,000	
Total For BID06								11,886,000,000,000.00	1,400,000,000	6,200,000,000	
BIDC4C On 16/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BIDC40 SPOT									0.00	0	0
Total For BIDC40									0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.06315			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	81.11111	100.00000	80.93126		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total BIDC42 SPOT								000,000,000,000,000.00	20,000,000,000	20,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BIDC42									10,000,000,000,000.00	20,000,000,000	20,000,000,000
BIDC43 On 15/04/2015 Spot Bond			100.00000	67.46765	100.00000	67.34317			710,000,000,000,000.00	77,100,000,000	55,000,000,000
Total BIDC43 SPOT									10,000,000,000,000.00	77,100,000,000	55,000,000,000
Total For BIDC43									10,000,000,000,000.00	77,100,000,000	55,000,000,000
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.08990			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	101.26118			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.08600			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.13961			0.00	0	0
Total BLG1C SPOT									0.00	0	0
Total For BLG1C									0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.23700			0.00	0	0
Total BLG1D SPOT									0.00	0	0
Total For BLG1D									0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.64166			0.00	0	0
Total BLG1E SPOT									0.00	0	0
Total For BLG1E									0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.30209			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR111 On 19/06/2015 Spot Bond			100.00000	59.24156	100.00000	59.09647			0.00	0	0
Total BSR11U SPOT									0.00	0	0
Total For BSR11U									0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	99.84124			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	99.83664			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BTC001 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC001 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC001										0.00	0	0
BTC00: On 17/03/2015 Spot Bond				100.00000	0.00000	97.25693				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BUS01: On 30/09/2016 Spot Bond			100.00000	26.01739	100.00000	25.95435				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1: On 17/03/2017 Spot Bond				100.00000	0.00000	100.69550				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.33718				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL06: On 02/11/2014 Spot Bond			7.45000	106.23979	7.45000	106.21816				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08: On 02/11/2016 Spot Bond			9.33000	115.23016	9.33000	115.20161				0.00	0	40,000,000
Total CBL08 SPOT										0.00	0	40,000,000
Total For CBL08										0.00	0	40,000,000
CBL09: On 29/01/2017 Spot Bond				100.00000	0.00000	105.35808				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11: On 06/05/2016 Spot Bond			9.23000	106.61017	9.23000	106.58403				0.00	0	620,000,000
Total CBL11 SPOT										0.00	0	620,000,000
Total For CBL11										0.00	0	620,000,000
CBL12: On 06/09/2018 Spot Bond			12.38000	98.18868	12.38000	98.15610				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	102.29252				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14: On 01/02/2019 Spot Bond			11.34000	103.19990	11.34000	103.16898				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15: On 18/05/2015 Spot Bond				100.00000	0.00000	101.44009				0.00	0	0
Total CBL15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.22000	104.48238	9.22000	104.45680				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.12977				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			11.78000	99.13923	11.78000	99.10840				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	102.32356				0.00	0	0
Total CBL19 SPOT										0.00	0	0
Total For CBL19										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.02278				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.53815				0.00	0	0
Total CBL21 SPOT										0.00	0	0
Total For CBL21										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.05000	97.40482	10.05000	97.37887				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			9.83500	119.80143	9.83500	119.77001				0.00	0	1,642,538,800
Total CCT01 SPOT										0.00	0	1,642,538,800
Total For CCT01										0.00	0	1,642,538,800
CCT02 On 12/06/2024 Spot Bond			9.66500	116.18465	9.66500	116.15469				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			8.99500	115.52027	8.99500	115.49220				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.31738				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			11.53000	101.41778	11.53000	101.38638				0.00	0	0
Total CGR11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.69178				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.38463				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.38783				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	99.97377				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	100.70377				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	99.91636				0.00	0	0
Total CGR8 SPOT										0.00	0	0
Total For CGR8										0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.19144				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49617				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.51468				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.53628				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.25008				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.22694				0.00	0	0
Total CLN130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				100.00000	0.00000	102.34923				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				100.00000	0.00000	101.58995				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.00000	0.00000	100.64822				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	101.47678				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.04722	10.11000	103.01961				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	100.29359				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	120.54113	2.76000	120.50044				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	117.63777	3.14000	120.39314				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	101.14547	8.25000	101.12289				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.75000	128.45771	2.75000	122.58719				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	125.62863	2.40000	119.88855				0.00	0	0
Total CLN199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN199										0.00	0	0
CLN201 On 20/12/2016 Spot Bond				100.00000	0.00000	100.90024				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN211 On 17/10/2016 Spot Bond			8.64500	99.86768	8.64500	99.84447				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN216 On 20/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN221 On 20/10/2016 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.69500	99.93335	8.69500	99.90999				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.69500	99.93335	8.69500	99.90999				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 09/12/2016 Spot Bond			8.74500	103.03558	8.74500	103.01148				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.66335				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	100.72835				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.17229				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN232 On 17/01/2015 Spot Bond				100.00000	0.00000	100.17229				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.39302				0.00	0	0
Total CLN237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	100.67219				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	101.16733				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.23879				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.45065	9.35000	101.42547				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.45065	9.35000	101.42547				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.16726				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	101.17030				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	100.87950				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.70212				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.78222				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.78643				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.70212				0.00	0	0
Total CLN253 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.70212				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.74738				0.00	0	400,000,000
Total CLN255 SPOT										0.00	0	400,000,000
Total For CLN255										0.00	0	400,000,000
CLN255 On 26/03/2017 Spot Bond				100.00000	0.00000	101.51924				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.10067				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62972				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62972				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.62972				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	100.99380				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.11000	102.58694	9.11000	102.56169				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	102.67315				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	100.75033				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	101.00759				0.00	0	0
Total CLN272 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.00410				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	101.04882				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.00000	0.00000	101.24299				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.00000	0.00000	101.39556				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23796				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	102.77184				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	101.98472				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	100.84770				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	100.63891				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	100.59542				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	101.90951				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	101.58312				0.00	0	0
Total CLN289 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.84026				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.60556				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	103.09941				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.50155				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.59910				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.37504				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	100.70644				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.50170				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.50170				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49764				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	127.30703				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	102.06209				0.00	0	0
Total CLN302 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	127.16368				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	126.84069				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	127.15897				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	124.89285				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	125.65966				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.60475				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.64500	96.85359	10.64500	98.22274				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.16500	94.69036	11.16500	94.91115				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.47646				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.70866				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.56848				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	99.91159				0.00	0	0
Total CLN319 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN319										0.00	0	0
CLN321 On 30/04/2018 Spot Bond				100.00000	0.00000	101.93494				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.07507	8.80500	104.13394				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.62528				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.93500				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	122.49570				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.65286				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.66404				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.70718				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.67853				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93499				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	100.93499				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	77.78877				0.00	0	0
Total CLN331 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	100.73899				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.47646				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				100.00000	0.00000	110.51959				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	110.68659				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	99.81918				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	100.81615				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	100.47911				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92935				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.76896				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.59523				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.68636				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	99.82092				0.00	0	0
Total CLN346 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	101.50293				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.46586				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	99.84045				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	101.11301				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.90948				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	99.77652				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	99.91213				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	100.57150				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	100.59371	10.55000	100.74116				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.82500	104.96363	9.82500	105.13410				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.62388				0.00	0	0
Total CLN363 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.95401				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			11.96500	106.35526	11.96500	106.55616				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	102.03545				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			11.99500	106.45629	11.99500	106.28793				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			10.42500	106.06760	10.42500	105.92124				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	102.03545				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	99.83677				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	100.75172				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.69454				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.70718				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.62528				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.49605				0.00	0	0
Total CLN375 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.35000	103.34428	9.35000	103.21392				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.57451				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	100.68859				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	100.88432	10.55000	100.85567				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.92122	11.00000	98.17223				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.00000	0.00000	99.98131				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.69975				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	99.96096				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.75500	102.62079	11.75500	102.45902				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.76507				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.62528				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	99.82626				0.00	0	0
Total CLN387 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.66627				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond			100.00000	27.41475	100.00000	27.28274				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond			100.00000	30.39009	100.00000	100.00000		270,000,000,000,000.00		2,700,000,000	2,700,000,000	
Total CLN391 SPOT								0,000,000,000,000.00		2,700,000,000	2,700,000,000	
Total For CLN391								0,000,000,000,000.00		2,700,000,000	2,700,000,000	
CLN42 On 18/04/2028 Spot Bond			7.01000	39.47214	7.01000	40.08414				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	164.06958				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.37000	98.06675	8.37000	141.21201				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			7.98500	35.39969	7.98500	155.75720				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			7.98500	35.82694	7.98500	156.07186				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	93.01184				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	92.95209				0.00	0	0
Total CLNF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF02										0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.22751				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	100.22751				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.67088				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0: On 20/12/2016 Spot Bond				100.00000	0.00000	100.62854				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.63691				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	100.22643				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	100.63646				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1: On 24/07/2017 Spot Bond				100.00000	0.00000	99.91159				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.58123				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.61035				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.60662				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.61035				0.00	0	0
Total CLNF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF14									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.33618			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.03541			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	106.35740	8.87000	104.43091			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			8.58000	104.66038	8.58000	104.63635			0.00	0	750,000,000
Total COJ04 SPOT									0.00	0	750,000,000
Total For COJ04									0.00	0	750,000,000
COJ05 On 05/06/2023 Spot Bond			9.99000	117.18023	9.99000	117.14902		198,800,000,000,000.00	120,000,000,000		0
Total COJ05 SPOT								18,800,000,000,000.00	120,000,000,000		0
Total For COJ05								18,800,000,000,000.00	120,000,000,000		0
COJ06 On 09/12/2015 Spot Bond			8.32000	106.58545	8.32000	106.56171			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			9.56000	106.57377	9.56000	106.54627			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.60500	107.26540	9.60500	107.23790			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			9.95500	95.68729	9.95500	95.66175			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.71500	96.86683	10.71500	96.83906			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			10.71500	94.65695	10.71500	94.62995			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.14395			0.00	0	0
Total CPL002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CPL002									0.00	0	0
CPL002 On 28/02/2017 Spot Bond				100.00000	0.00000	101.14391			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL003 On 01/03/2015 Spot Bond				100.00000	0.00000	101.03842			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL005 On 01/08/2015 Spot Bond				100.00000	0.00000	101.99466			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL007 On 27/10/2014 Spot Bond				100.00000	0.00000	101.41850			0.00	0	0
Total CPL020 SPOT									0.00	0	0
Total For CPL020									0.00	0	0
CPL020 On 25/08/2017 Spot Bond				100.00000	0.00000	101.14683			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL021 On 23/09/2019 Spot Bond				100.00000	0.00000	100.57791			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.87000	101.35705	10.87000	103.98758			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	12.34543	100.00000	12.31518			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	4.16386	100.00000	4.15071			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	15.15246	100.00000	15.10464			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	99.91819			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			7.90500	98.82583	7.90500	97.69513		790,500,000.00	100,000,000	100,000,000	
Total DENG44 SPOT								790,500,000.00	100,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG44										790,500,000,000.00	100,000,000	100,000,000
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	101.03400				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	100.98032				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	100.82700				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	93.68408	100.00000	93.45220				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.86509				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.24428				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.53929				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	101.83822				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.45275				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	97.14610				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.81467				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	99.86020				0.00	0	0
Total DOL004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL004									0.00	0	0
DOL004 On 22/03/2019 Spot Bond				100.00000	0.00000	100.91427			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	100.71090			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.51170			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			8.55000	105.46262	8.55000	105.43850			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			7.49500	116.66648	7.49500	116.64304			0.00	0	1,000,000,000
Total DV21 SPOT									0.00	0	1,000,000,000
Total For DV21									0.00	0	1,000,000,000
DV22 On 07/02/2020 Spot Bond			8.26500	106.90372	8.26500	106.88020	8,269,573,851,000.00		1,000,553,400	3,337,913,400	
Total DV22 SPOT							8,269,573,851,000.00		1,000,553,400	3,337,913,400	
Total For DV22							8,269,573,851,000.00		1,000,553,400	3,337,913,400	
DV23 On 27/02/2023 Spot Bond			9.00500	107.22553	9.00500	107.19986	5,104,934,500.00		566,900	1,678,466,900	
Total DV23 SPOT							5,104,934,500.00		566,900	1,678,466,900	
Total For DV23							5,104,934,500.00		566,900	1,678,466,900	
DV24 On 18/02/2024 Spot Bond			9.05500	105.60325	9.05500	105.57784			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			9.38500	107.30125	9.38500	107.27451			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC003 On 09/12/2014 Spot Bond				100.00000	0.00000	100.75615			0.00	0	0
Total DVC003 SPOT									0.00	0	0
Total For DVC003									0.00	0	0
DVC004 On 12/12/2014 Spot Bond				100.00000	0.00000	100.68224			0.00	0	0
Total DVC004 SPOT									0.00	0	0
Total For DVC004									0.00	0	0
DVC005 On 23/06/2015 Spot Bond				100.00000	0.00000	100.50243			0.00	0	0
Total DVC005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVC005										0.00	0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.39355				0.00	0	0
Total DVC006 SPOT										0.00	0	0
Total For DVC006										0.00	0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.64340				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.30306				0.00	0	0
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.61754				0.00	0	0
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.40722				0.00	0	1,800,000,000
Total DVF18 SPOT										0.00	0	1,800,000,000
Total For DVF18										0.00	0	1,800,000,000
E170 On 01/08/2020 Spot Bond			7.86000	128.73991	7.86000	128.71294				0.00	0	2,011,700,000
Total E170 SPOT										0.00	0	2,011,700,000
Total For E170										0.00	0	2,011,700,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	90.89983				0.00	1,900,000,000	1,200,000,000
Total EDC01 SPOT										0.00	1,900,000,000	1,200,000,000
Total For EDC01										0.00	1,900,000,000	1,200,000,000
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC02 SPOT										0.00	0	0
Total For EFC02										0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC03 SPOT										0.00	0	0
Total For EFC03										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.85983	0.20000	136.05474				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			2.06000	123.89079	2.07000	123.71076				0.00	0	0
Total EL28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.08000	110.89773	2.08000	110.86229			35,360,000,000.00	17,000,000	8,500,000
Total EL29 SPOT									35,360,000,000.00	17,000,000	8,500,000
Total For EL29									35,360,000,000.00	17,000,000	8,500,000
EL30 On 29/07/2030 Spot Bond			2.11000	110.49504	2.11000	110.45964			0.00	0	9,300,000,000
Total EL30 SPOT									0.00	0	9,300,000,000
Total For EL30									0.00	0	9,300,000,000
EL31 On 02/06/2031 Spot Bond			2.16000	102.70661	2.16000	102.67355			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.45000	107.25965	9.45000	107.23275			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.30000	107.89050	9.30000	107.86341			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			9.76500	106.37723	9.76500	106.34967			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.01000	97.64475	10.01000	100.14272			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.16000	103.93994	10.16000	102.50449			0.00	0	4,666,666,200
Total EMM05 SPOT									0.00	0	4,666,666,200
Total For EMM05									0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.32968			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.11372			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.78218			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	101.36614			0.00	0	0
Total EPFC09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC09										0.00	0	0
EPFC1 On 19/11/2014 Spot Bond				100.00000	0.00000	101.12534				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC1 On 19/02/2015 Spot Bond				100.00000	0.00000	101.16939				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ209 On 11/06/2015 Spot Bond			100.00000	60.43173	100.00000	60.24099				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211 On 14/11/2014 Spot Bond			100.00000	96.91500	100.00000	96.66651				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212 On 12/02/2015 Spot Bond			100.00000	81.62970	100.00000	81.45964				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	133.14009	3.00000	133.09413				0.00	0	0
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.30000	104.94521	11.30000	104.91387				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.61151				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.57350				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.49310				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			9.76000	97.09363	9.76000	97.06821				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.30907				0.00	0	0
Total EQS08A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.17083				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	101.47910				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.36739				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.45309				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	101.70469				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.24871				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.29992				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.23848				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.28114				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.24746				0.00	0	0
Total ERSA18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.23030			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			6.94000	101.75663	6.94000	101.73756			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.72000	104.63719	7.72000	104.61542		5,608,024,932,000.00		726,428,100	14,314,265,400
Total ES18 SPOT								5,608,024,932,000.00		726,428,100	14,314,265,400
Total For ES18								5,608,024,932,000.00		726,428,100	14,314,265,400
ES23 On 25/01/2023 Spot Bond			8.35500	112.04162	8.35500	112.01670		841,057,746,000.00		100,665,200	6,543,902,300
Total ES23 SPOT								841,057,746,000.00		100,665,200	6,543,902,300
Total For ES23								841,057,746,000.00		100,665,200	6,543,902,300
ES26 On 02/04/2026 Spot Bond			8.67500	94.48924	8.67500	94.46720		10,419,286,587,500.00		1,201,070,500	12,289,700,000
Total ES26 SPOT								10,419,286,587,500.00		1,201,070,500	12,289,700,000
Total For ES26								10,419,286,587,500.00		1,201,070,500	12,289,700,000
ES33 On 15/09/2033 Spot Bond			9.54500	82.98462	9.41000	83.98317		19,104,570,442,500.00		2,001,526,500	129,159,026,500
Total ES33 SPOT								19,104,570,442,500.00		2,001,526,500	129,159,026,500
Total For ES33								19,104,570,442,500.00		2,001,526,500	129,159,026,500
ES42 On 25/04/2042 Spot Bond			9.52500	89.98009	9.52500	89.95721		0.00		0	22,200,000,000
Total ES42 SPOT								0.00		0	22,200,000,000
Total For ES42								0.00		0	22,200,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.14795			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	101.36253			0.00	0	0
Total EXX02 SPOT								0.00		0	0
Total For EXX02								0.00		0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.19333			0.00	0	0
Total FIFB01 SPOT								0.00		0	0
Total For FIFB01								0.00		0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.05765			0.00	0	0
Total FIFB02 SPOT								0.00		0	0
Total For FIFB02								0.00		0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.51817			0.00	0	0
Total FIFB03 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB03										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	100.93048				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	100.75329				0.00	0	0
Total FIFC12 SPOT										0.00	0	0
Total For FIFC12										0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.23250				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.45882	100.00000	12.42864				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.12506	100.00000	12.09569				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.74047				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	99.21021				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	100.82565				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.88237				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.18000	100.50091	9.18000	100.47626				0.00	0	43,850,000
Total FRB05 SPOT										0.00	0	43,850,000
Total For FRB05										0.00	0	43,850,000
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.75759				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.75752				0.00	0	0
Total FRB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	99.85330				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.31459				0.00	0	600,000,000
Total FRB11 SPOT										0.00	0	600,000,000
Total For FRB11										0.00	0	600,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.10185				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.12007				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.05000	103.49246	10.05000	103.56551				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			10.98000	107.30315	10.98000	107.27181				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.36418				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	131.21129	2.15000	132.04907				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.17000	129.48278	2.17000	278.03404				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			2.40000	103.76475	2.40000	110.26496				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			2.49000	101.39928	2.49000	158.64890				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			2.29000	119.16600	2.29000	216.66962				0.00	0	0
Total FRBI33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.55000	106.41064	7.55000	106.38886				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			7.81100	63.15999	7.81100	62.51205				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			9.45700	40.44008	9.45700	39.53169				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	39.15861	9.69000	38.21734				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	73.44064	100.00000	73.29317				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	75.84937	100.00000	75.70435				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.32423				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	100.74655				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.64827				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.71028				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.02002	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11 On 20/06/2017 Spot Bond			7.47000	100.02002	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	100.69975				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.66775				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.80872				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.68859				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	100.01609	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.73095				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0

Contract 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 FRC129										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.89587				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.87007				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0

Contract 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 FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	17.71186	100.09221	17.66845				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.62677				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.83024				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.82939				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.32606				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.69507				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.70266				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.64292				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.65510				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.85162				0.00	0	0
Total FRC155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.64392				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.28967	13.22500	58.26884				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.60811				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.60886				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.89001				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.63572				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.63500	95.27850	3.63500	98.53801				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.66254				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.66254				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.39907				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.47646				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.70146				0.00	0	0
Total FRC174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.62528				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.61110				0.00	0	7,960,000,000
Total FRC177 SPOT										0.00	0	7,960,000,000
Total For FRC177										0.00	0	7,960,000,000
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.93364				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.71238				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				100.00000	0.00000	101.47584				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	101.91327				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	102.06959				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.81467				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.64913				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.80745				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.60439				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.65510				0.00	0	0
Total FRC188 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.65510				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	100.70744				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.38101				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.40144				0.00	0	8,400,000,000
Total FRC192 SPOT										0.00	0	8,400,000,000
Total For FRC192										0.00	0	8,400,000,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.61048				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.23758				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.69082				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.21847				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	100.59247				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.19740				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	100.19793				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	100.06165				0.00	0	0
Total FRC200 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	100.05566				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	100.06165				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	100.05542				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20 On 06/05/2017 Spot Bond				100.00000	0.00000	101.68125				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20 On 06/05/2017 Spot Bond			8.75000	100.94189	8.75000	101.77972				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC20 On 20/06/2019 Spot Bond				100.00000	0.00000	102.48799				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	11.52581	100.00000	11.48943				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.52206	100.00000	10.48885				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				100.00000	0.00000	100.35868				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	1.26950	100.00000	1.26292				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.00000	0.00000	100.40260				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.69730				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.69356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC40 SPOT										0.00	0	0
Total For FRC40										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.93622				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	101.88040				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			3.39000	117.21029	3.39000	121.79764				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.70565				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.71244				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			3.37000	108.23690	3.37000	121.95560				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			3.39000	105.58673	3.39000	121.79764				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.59000	102.31716	2.59000	126.92692				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.66000	101.51446	2.66000	134.06982				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	102.11467				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.61792				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.70115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	101.63567				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	100.81286				0.00	0	0
Total FRC86 SPOT										0.00	0	0
Total For FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.78420				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.67223				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.67148				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	101.83845				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.68372				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	9.79066	100.00000	9.76668				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	23.70703	100.00000	23.64897				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	56.17842	100.00000	56.00302				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	17.67385	100.00000	17.61807				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.73000	149.95944	4.73000	149.90090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.49751				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	101.20650				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.10817				0.00	0	100,000,000
Total FRJ17 SPOT										0.00	0	100,000,000
Total For FRJ17										0.00	0	100,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.35136				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.35130				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.39708				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.14140				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.12800	82.44803	2.12800	100.69318				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.47000	101.38184	2.47000	132.98322				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	99.98125				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	99.94432	10.38000	99.91649				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	99.94432	10.38000	99.91649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 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
FRS105 On 22/10/2014 Spot Bond				100.00000	0.00000	99.96494				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS106 On 30/01/2016 Spot Bond				100.00000	0.00000	101.98202				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.61000	98.89817	2.61000	107.33616				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.60000	206.61586	2.60000	207.32337				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.58000	107.94464	2.58000	107.90871				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.29187				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.63000	205.73838	2.63000	206.44546				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.16550				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.49000	109.39538	2.49000	109.35921				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.67000	106.23768	2.67000	106.20205				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.44146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	48.13200				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	101.34256				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			2.77500	104.62167	2.77500	104.25205				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			2.75000	112.11434	2.75000	257.17517				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.68000	124.74141	2.68000	267.84936				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18000	129.38774	2.18000	277.82988				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.90000	122.76123	2.90000	263.59591				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			2.52000	102.13118	2.52000	128.89059				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	101.76530				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.05000	132.96019	2.05000	128.85362				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	100.00007				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.27948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.64275				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			2.45000	107.25089	2.45000	107.21556				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	18.72212	104.97509	18.67423				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	22.79063	101.07593	22.73427				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.25852	100.44759	15.22099				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	21.21364	100.76967	21.16133				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			2.12000	115.82071	2.12000	117.05145				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.35000	97.26509	2.35000	110.77179				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	98.59693				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.38000	96.99788	2.38000	110.46737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.26629				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.38000	127.50448	2.38000	346.88501				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.52730				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	101.17279				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			6.62000	101.71840	6.62000	101.70041				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			7.71500	101.27857	7.71500	101.25739				0.00	0	0
Total FRX16 SPOT										0.00	0	0
Total For FRX16										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.99000	102.12959	7.99000	102.10749				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.17000	107.13533	8.17000	107.11177				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.68000	105.16724	8.68000	105.14295				0.00	0	3,449,980,000
Total FRX19 SPOT										0.00	0	3,449,980,000
Total For FRX19										0.00	0	3,449,980,000
FRX20 On 01/10/2020 Spot Bond			8.88000	99.88094	8.88000	99.85710				0.00	0	200,000,000
Total FRX20 SPOT										0.00	0	200,000,000
Total For FRX20										0.00	0	200,000,000
FRX23 On 28/02/2023 Spot Bond			9.44500	91.42507	9.44500	91.40176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.49500	111.93761	9.49500	111.90925				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			9.80500	99.80521	9.80500	98.36586				0.00	0	990,000,000
Total FRX26 SPOT										0.00	0	990,000,000
Total For FRX26										0.00	0	990,000,000
FRX31 On 21/02/2031 Spot Bond			10.16500	96.30189	10.16500	96.27594				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.14500	80.04233	10.14500	80.02058				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.53458				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.55357				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.56115				0.00	0	0
Total FS1A4 SPOT										0.00	0	0
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.58006				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.61035				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.63306				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.73133				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.12972			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.17945			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.19111			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.22428			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.27407			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.31555			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.49795			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.28326			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.55760			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.98000	101.35307	8.98000	101.32862			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			440,000,000.00	4,400	2,200
Total GOVEX1 SPOT									440,000,000.00	4,400	2,200
Total For GOVEX1									440,000,000.00	4,400	2,200
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	101.30858			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	99.88136				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	99.86258				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	99.85972				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	99.85418				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	99.84729				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	99.83773				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	100.89276				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	102.11426				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	100.01983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.88785				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	100.06332				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.82355				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.31020				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.52954				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.05155				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.45779				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.67501				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	99.83186				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.31782				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.74059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.56986				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.64601				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	101.43329				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	101.26408				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.00006				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			7.57331	100.88403	7.57331	97.02042				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.00007				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			8.57313	100.41790	8.57313	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total HMS1D4 SPOT										0.00	0	0
Total For HMS1D4										0.00	0	0
HMS1D On 19/07/2015 Spot Bond			9.02323	100.41941	9.02323	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.00011				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.06021				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.03284				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.03680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.60283			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			9.01000	103.53043	9.01000	103.50564			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.05500	109.85738	8.05500	109.83381			0.00	0	3,645,900,000
Total HWAY20 SPOT									0.00	0	3,645,900,000
Total For HWAY20									0.00	0	3,645,900,000
HWAY2 On 07/12/2023 Spot Bond			1.98000	131.30472	1.98000	281.94768			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.99000	134.09449	1.99000	287.93801			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			9.40000	100.69859	9.40000	100.67346		11,280,000,000,000.00		1,200,000,000	4,558,400,000
Total HWAY34 SPOT								11,280,000,000,000.00		1,200,000,000	4,558,400,000
Total For HWAY34								11,280,000,000,000.00		1,200,000,000	4,558,400,000
HWAY3 On 31/07/2035 Spot Bond			9.34000	101.21610	9.34000	101.19100			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	84.65116	100.00000	84.45476			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	22.07973	100.00000	22.02565			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	55.72257	100.00000	55.58757			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	26.62884	100.00000	26.56434			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	15.59979	100.00000	15.56200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF06U SPOT										0.00	0	0
Total For HWF06U										0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	86.01087	100.00000	85.81132				0.00	0	0
Total HWF07U SPOT										0.00	0	0
Total For HWF07U										0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.74000	117.20664	1.74000	117.17026			3,774,060,000.00	2,169,000	69,994,903,200	
Total I2025 SPOT									3,774,060,000.00	2,169,000	69,994,903,200	
Total For I2025									3,774,060,000.00	2,169,000	69,994,903,200	
I2038 On 31/01/2038 Spot Bond			1.85000	123.08044	1.85000	123.04189			8,422,554,940,000.00	4,552,732,400	69,932,180,900	
Total I2038 SPOT									8,422,554,940,000.00	4,552,732,400	69,932,180,900	
Total For I2038									8,422,554,940,000.00	4,552,732,400	69,932,180,900	
I2046 On 31/03/2046 Spot Bond			1.89000	123.00196	1.89000	122.96322			700,070,364,000.00	370,407,600	49,269,835,700	
Total I2046 SPOT									700,070,364,000.00	370,407,600	49,269,835,700	
Total For I2046									700,070,364,000.00	370,407,600	49,269,835,700	
I2050 On 31/12/2050 Spot Bond			1.94000	131.21044	1.94000	131.16903			23,578,960,596,000.00	12,154,103,400	27,344,851,700	
Total I2050 SPOT									23,578,960,596,000.00	12,154,103,400	27,344,851,700	
Total For I2050									23,578,960,596,000.00	12,154,103,400	27,344,851,700	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	96.00000			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			7.44000	102.21638	7.44000	102.19613			0.00	0	0	
Total IBL11 SPOT									0.00	0	0	
Total For IBL11									0.00	0	0	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	101.31509			0.00	120,000,000	40,000,000	
Total IBL13 SPOT									0.00	120,000,000	40,000,000	
Total For IBL13									0.00	120,000,000	40,000,000	
IBL14 On 28/06/2015 Spot Bond			100.00000		0.00000	101.23383			0.00	0	0	
Total IBL14 SPOT									0.00	0	0	
Total For IBL14									0.00	0	0	
IBL21 On 15/03/2016 Spot Bond			8.24500	102.57203	8.24500	102.54914			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			7.88000	107.16677	7.88000	107.14389			0.00	0	0	
Total IBL22 SPOT									0.00	0	0	
Total For IBL22									0.00	0	0	
IBL28 On 18/08/2016 Spot Bond			8.06500	101.76149	8.06500	101.73962			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	101.47511				0.00	0	0
Total IBL32 SPOT										0.00	0	0
Total For IBL32										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.55919				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.43000	101.69983	1.43000	130.20365				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			2.12000	104.83877	2.12000	132.30901				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.59259				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	101.43398				0.00	0	0
Total IBL38 SPOT										0.00	0	0
Total For IBL38										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.00000	102.71549	8.00000	102.69336				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	101.06033				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.75253				0.00	19,500,000,000	5,000,000,000
Total IBL42 SPOT										0.00	19,500,000,000	5,000,000,000
Total For IBL42										0.00	19,500,000,000	5,000,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.55400				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.61000	100.54947	8.61000	100.52631				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	96.19695	8.63000	96.17486				0.00	0	8,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL46 SPOT										0.00	0	8,900,000
Total For IBL46										0.00	0	8,900,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.91049				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.08000	98.17260	8.08000	98.15125				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.10000	101.97659	9.10000	101.92876				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.53651				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.58083				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.53977	7.90000	100.51859				0.00	0	0
Total IBL54 SPOT										0.00	0	0
Total For IBL54										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.39000	100.89591	8.39000	100.87338				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.74674				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.29908				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			7.65000	103.39126	7.65000	103.37018				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.35000	104.67341	8.35000	104.65014				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			9.45500	106.66978	9.45500	106.64301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.40719				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	99.92784				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	99.83357				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	99.83002				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	99.82634				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00571	100.00000	0.00570				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	100.05703				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	99.96267				0.00	0	1,500,000,000
Total IDCG02 SPOT										0.00	0	1,500,000,000
Total For IDCG02										0.00	0	1,500,000,000
IDCG03 On 22/10/2020 Spot Bond			8.70000	98.32160	8.70000	98.29872				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.03343	5.00000	100.02005				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	100.03343	5.00000	100.02005				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	101.10651	5.00000	101.09294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.02714	5.00000	100.01357			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	100.40563	4.00000	100.39464			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			100.00000	7.89758	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IDCP06 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IDCP06								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
IDW01L On 30/06/2016 Spot Bond			100.00000	31.73242	100.00000	31.63335		0.00	0	0	
Total IDW01U SPOT								0.00	0	0	
Total For IDW01U								0.00	0	0	
IDW02L On 30/06/2016 Spot Bond			100.00000	31.49929	100.00000	31.40095		0.00	0	0	
Total IDW02U SPOT								0.00	0	0	
Total For IDW02U								0.00	0	0	
IDW03L On 30/06/2016 Spot Bond			100.00000	31.49929	100.00000	31.40095		0.00	0	0	
Total IDW03U SPOT								0.00	0	0	
Total For IDW03U								0.00	0	0	
IFM01 On 31/03/2016 Spot Bond			9.20000	105.07108	9.20000	105.04512		0.00	0	0	
Total IFM01 SPOT								0.00	0	0	
Total For IFM01								0.00	0	0	
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.48943		0.00	0	0	
Total IHL01 SPOT								0.00	0	0	
Total For IHL01								0.00	0	0	
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.48943		0.00	0	0	
Total IHL02 SPOT								0.00	0	0	
Total For IHL02								0.00	0	0	
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.47914		0.00	0	0	
Total IHL03 SPOT								0.00	0	0	
Total For IHL03								0.00	0	0	
IKH1D On 09/12/2028 Spot Bond			100.00000	7.98690	100.00000	7.96734		0.00	0	0	
Total IKH1D SPOT								0.00	0	0	
Total For IKH1D								0.00	0	0	
IM1001 On 10/11/2014 Spot Bond				100.00000	0.00000	101.17822		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	100.48556				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.99500	100.84640	8.99500	100.82241				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.47964				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	10.08120	100.00000	10.05678				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	56.17842	100.00000	56.00302				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	80.93126	100.00000	80.75221				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	87.74038	100.00000	87.52998				0.00	0	0
Total IN268U SPOT										0.00	0	0
Total For IN268U										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	12.47570	100.00000	12.30822				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	97.78075	100.00000	97.52343				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	96.00753	100.00000	95.75945				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	96.77419	100.00000	96.00000				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 IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IN470U SPOT										0.00	0	0
Total For IN470U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.25000	100.00000	6.25000	99.89737				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA444 On 28/10/2014 Spot Bond			6.35000	99.87837	6.35000	99.77435				0.00	0	0
Total INA444 SPOT										0.00	0	0
Total For INA444										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.35000	99.75703	6.35000	99.65326				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.35000	99.63599	6.35000	99.53247				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA447 On 18/11/2014 Spot Bond			6.35000	99.51524	6.35000	99.41197				0.00	0	0
Total INA447 SPOT										0.00	0	0
Total For INA447										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.40000	99.39004	6.40000	99.28623				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.40000	99.14814	6.40000	99.04483				0.00	0	0
Total INA450 SPOT										0.00	0	0
Total For INA450										0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.45000	98.53733	6.45000	98.43449				0.00	0	0
Total INA503 SPOT										0.00	0	0
Total For INA503										0.00	0	0
INA504 On 20/01/2015 Spot Bond			6.45000	98.41737	6.45000	98.31478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA504 SPOT										0.00	0	0
Total For INA504										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.52304				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.04342	101.81440	11.04342	101.46003				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.04342	100.57902	11.04342	100.56645				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.67800				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.16901				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.66554				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.31682	6.50000	100.29919				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.68115				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	95.43341				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.71835				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	100.13305				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.65510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.29345				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.51310				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.51524				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	101.36920				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.25331				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.14437				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.13149				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	105.31176				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	102.62192				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	102.07298				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	100.08835				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	100.60493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.55045				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	100.95243				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	103.18699				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				100.00000	0.00000	99.68882				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.94198				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	81.29176	100.00000	81.11111				0.00	0	0
Total IP272U SPOT										0.00	0	0
Total For IP272U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.32952				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.14530				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.14718				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			8.75500	100.28781	8.75500	100.26420				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.40069				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.40996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.41616			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	100.10063			0.00	204,000,000	204,000,000
Total IPF10 SPOT									0.00	204,000,000	204,000,000
Total For IPF10									0.00	204,000,000	204,000,000
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.10584			0.00	150,000,000	150,000,000
Total IPF11 SPOT									0.00	150,000,000	150,000,000
Total For IPF11									0.00	150,000,000	150,000,000
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.46948			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			9.25000	104.48847	9.25000	104.46280			0.00	0	1,000,000,000
Total IPL10 SPOT									0.00	0	1,000,000,000
Total For IPL10									0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.70136			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			8.53000	103.79767	8.53000	103.77373		52,995,184,000,000.00	6,212,800,000	3,705,500,000	
Total IPL6 SPOT								52,995,184,000,000.00	6,212,800,000	3,705,500,000	
Total For IPL6								52,995,184,000,000.00	6,212,800,000	3,705,500,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.29014		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.21255		0.00	0	0	
Total IPL8 SPOT								0.00	0	0	
Total For IPL8								0.00	0	0	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.58569		0.00	0	0	
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.41101		0.00	0	0	
Total IV012 SPOT								0.00	0	0	
Total For IV012								0.00	0	0	
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.68977		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.62000	104.68784	8.62000	104.66370				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.34401				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	101.02818				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			3.21000	97.64587	3.21000	125.70357				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			3.67000	139.09977	3.67000	139.04927				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.42926				0.00	0	0
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.16375				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.08201				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.90559				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.50366				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.74000	96.79801	3.74000	97.60771				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			3.74000	96.71731	3.74000	103.98129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.97659				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.65770				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.23000	109.80041	10.23000	109.77064				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	99.89151				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			3.77000	137.57190	3.77000	137.52159				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	98.64865	100.00000	98.91599				0.00	0	0
Total IV442U SPOT										0.00	0	0
Total For IV442U										0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	99.08799	100.00000	98.82375				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	97.29334	100.00000	97.03864				0.00	0	0
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	95.51265	100.00000	95.26712				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVA02A SPOT										0.00	0	0
Total For IVA02A										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.12738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.25000	99.91446	6.25000	99.93155			0.00	0	0
Total IVA442 SPOT									0.00	0	0
Total For IVA442									0.00	0	0
IVA444 On 30/10/2014 Spot Bond			100.00000	97.59358	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total IVA444 SPOT								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For IVA444								10,000,000,000,000.00	40,000,000,000	20,000,000,000	
IVA449 On 04/12/2014 Spot Bond			6.40000	99.23440	6.40000	99.13091			0.00	0	0
Total IVA449 SPOT								0.00	0	0	
Total For IVA449								0.00	0	0	
IVA450 On 11/12/2014 Spot Bond			6.40000	99.11368	6.40000	99.01044			0.00	0	0
Total IVA450 SPOT								0.00	0	0	
Total For IVA450								0.00	0	0	
IVA502 On 08/01/2015 Spot Bond			6.45000	98.62319	6.45000	98.52017			0.00	0	0
Total IVA502 SPOT								0.00	0	0	
Total For IVA502								0.00	0	0	
IVA503 On 15/01/2015 Spot Bond			6.45000	98.50302	6.45000	98.40025			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			100.00000	79.69432	100.00000	100.00000		890,000,000,000,000.00	38,900,000,000	31,600,000,000	
Total IVA504 SPOT								10,000,000,000,000.00	38,900,000,000	31,600,000,000	
Total For IVA504								10,000,000,000,000.00	38,900,000,000	31,600,000,000	
IVC002 On 12/02/2020 Spot Bond			100.00000		0.00000	101.51957			0.00	0	0
Total IVC002 SPOT								0.00	0	0	
Total For IVC002								0.00	0	0	
IVC005 On 27/07/2015 Spot Bond			100.00000		0.00000	100.37888			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	102.00138			0.00	0	0
Total IVC006 SPOT								0.00	0	0	
Total For IVC006								0.00	0	0	
IVC007 On 04/04/2016 Spot Bond			100.00000		0.00000	100.27698			0.00	0	0
Total IVC007 SPOT								0.00	0	0	
Total For IVC007								0.00	0	0	
IVC014 On 20/05/2016 Spot Bond			100.00000		0.00000	101.17457			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.31512				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.01848				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.14570				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.14665				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.14853				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.14004				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	100.00005				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	99.82157				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.66577				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.33356				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.05234				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.04187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.36345				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.20379				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	99.92406				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	99.84096				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.61965				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.43427				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.44505				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.44505				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			8.95000	101.56049	8.95000	103.68827				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	12.35523	100.00000	12.30877				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.53296	100.00000	9.24901				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	100.05376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.12000	110.34579	9.12000	103.35181			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	99.81777			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.35667			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	100.69314			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0
IVC044 On 16/10/2015 Spot Bond			100.00000	54.28299	100.00000	54.18000			0.00	0	500,000,000
Total IVC044 SPOT									0.00	0	500,000,000
Total For IVC044									0.00	0	500,000,000
IVF57U On 12/02/2015 Spot Bond			100.00000	95.79795	100.00000	95.55294			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	99.79389			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	99.72899	100.00000	99.45946			0.00	0	0
Total JDG02U SPOT									0.00	0	0
Total For JDG02U									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	99.74517			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	37.99317	100.00000	37.90113			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.41560			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	93.83033	100.00000	93.58974			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	91.97276	100.00000	91.74510				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	97.87234	100.00000	97.61274				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	83.97355	100.00000	83.79334				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	97.94267	100.00000	97.68694				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	87.79236	100.00000	87.58481				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.76435				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.79183				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.93810				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	101.16392				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	102.03059				0.00	0	3,760,000,000
Total KSB008 SPOT										0.00	0	3,760,000,000
Total For KSB008										0.00	0	3,760,000,000
KW01 On 31/10/2027 Spot Bond			8.36500	139.91994	8.36500	139.88878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.75462			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.60922			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.67893			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.02426			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.70112			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.67598			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			8.66000	98.99394	8.66000	98.97113		19,225,200,000,000.00	2,220,000,000	3,364,046,400	
Total LGL02 SPOT								19,225,200,000,000.00	2,220,000,000	3,364,046,400	
Total For LGL02								19,225,200,000,000.00	2,220,000,000	3,364,046,400	
LGL03 On 03/04/2018 Spot Bond			8.73000	74.46479	8.73000	97.15952		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.23000	101.38197	9.23000	101.35711		10,706,800,000,000.00	1,160,000,000	648,600,000	
Total LGL04 SPOT								10,706,800,000,000.00	1,160,000,000	648,600,000	
Total For LGL04								10,706,800,000,000.00	1,160,000,000	648,600,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.07163		0.00	0	0	
Total LHL01 SPOT								0.00	0	0	
Total For LHL01								0.00	0	0	
LHL02 On 13/12/2015 Spot Bond			9.94000	104.57744	9.94000	104.54972		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	101.16590		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.25827				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.33752				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.43227				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				100.00000	0.00000	99.94944				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.35156				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.14604				0.00	0	0
Total MAQ058 SPOT										0.00	0	0
Total For MAQ058										0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	98.59982				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	100.19149				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		100.00000	100.00000				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	87.74038	100.00000	87.52998				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.86072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.86712				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	87.52998	100.00000	87.32057				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.55571				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.21527				0.00	0	40,000,000
Total MBF028 SPOT										0.00	0	40,000,000
Total For MBF028										0.00	0	40,000,000
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.81442				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.31544				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.66474				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.02978				0.00	0	40,000,000
Total MBF035 SPOT										0.00	0	40,000,000
Total For MBF035										0.00	0	40,000,000
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	101.23487				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	101.31894				0.00	0	40,000,000
Total MBF037 SPOT										0.00	0	40,000,000
Total For MBF037										0.00	0	40,000,000
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.00686				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF038 On 17/04/2017 Spot Bond				100.00000	0.00000	105.56138				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF039 On 06/08/2015 Spot Bond				100.00000	0.00000	101.33437				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF040 On 07/08/2016 Spot Bond				100.00000	0.00000	101.39384				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF041 On 07/08/2017 Spot Bond				100.00000	0.00000	101.42620				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	95.75906	100.00000	95.51478				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	35.18304	100.00000	35.09687				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	85.44601	100.00000	85.24590				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	15.99935	100.00000	15.92899				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.53000	101.97189	8.53000	101.94849				0.00	0	124,200,000
Total MBSA01 SPOT										0.00	0	124,200,000
Total For MBSA01										0.00	0	124,200,000
MBSA0 On 15/04/2019 Spot Bond			8.42000	101.92441	8.42000	101.90132				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	100.79266				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	100.74056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.13588				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.28250				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.07791				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.17538				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			7.81500	101.75196	7.81500	101.73053				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			8.60000	105.28369	8.60000	105.25960				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.37500	106.18330	9.37500	106.15688				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			6.41500	103.62334	6.41500	103.60529				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	100.55734				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.57629				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.40000	104.04665	9.40000	104.15466				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			7.59000	101.61069	7.59000	101.58978				0.00	0	4,970,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MGL01 SPOT									0.00	0	4,970,000,000
Total For MGL01									0.00	0	4,970,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.10862			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			8.74000	103.51928	8.74000	103.49510			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.69537			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.25000	106.59772	9.25000	104.77592			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	14.84132	100.00000	14.80498			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.38988			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			8.44000	103.40359	8.44000	103.38024			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			7.54000	103.78860	7.54000	103.76773		6,062,160,000,000.00		804,000,000	1,372,000,000
Total MTN03 SPOT								6,062,160,000,000.00		804,000,000	1,372,000,000
Total For MTN03								6,062,160,000,000.00		804,000,000	1,372,000,000
MTN04 On 13/07/2017 Spot Bond			8.43000	106.79436	8.43000	106.77040			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	7.18003	100.89771	7.16250			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.27324	100.61875	7.25553			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A302 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A30£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411On 14/08/2020 Spot Bond				100.00000	0.00000	101.34751				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.35647				0.00	0	50,000,000
Total N4A502 SPOT										0.00	0	50,000,000
Total For N4A502										0.00	0	50,000,000
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.46624				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.59402				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.69614	100.00000	0.69446				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	0.69614	100.00000	0.69446				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			8.82000	100.27947	8.82000	100.25595				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10, On 25/07/2016 Spot Bond			7.59000	100.53493	7.59000	100.51458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.92000	103.52290	8.92000	103.49835				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11E/On 27/10/2014 Spot Bond				100.00000	0.00000	101.60357				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			8.70000	104.10332	8.70000	104.07883				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12I/On 20/02/2015 Spot Bond				100.00000	0.00000	101.21591				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.15500	104.42036	9.15500	104.39454				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I/On 21/02/2017 Spot Bond				100.00000	0.00000	102.38691				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14/On 26/06/2021 Spot Bond			9.06000	104.09629	9.06000	103.96967				0.00	0	10,000,000,000
Total NBK14A SPOT										0.00	0	10,000,000,000
Total For NBK14A										0.00	0	10,000,000,000
NBK14I/On 27/08/2015 Spot Bond				100.00000	0.00000	101.26068				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I/On 27/08/2017 Spot Bond				100.00000	0.00000	102.45431				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16I/On 25/07/2016 Spot Bond				100.00000	0.00000	100.12259				0.00	0	370,000,000
Total NBK16B SPOT										0.00	0	370,000,000
Total For NBK16B										0.00	0	370,000,000
NBK17I/On 28/11/2016 Spot Bond				100.00000	0.00000	101.14560				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	100.53056				0.00	0	70,000,000

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 NBK18B SPOT										0.00	0	70,000,000
Total For NBK18B										0.00	0	70,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.47287				0.00	0	0
Total NBK19B SPOT										0.00	0	0
Total For NBK19B										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.51306				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.14000	103.95848	7.14000	103.93833				0.00	0	1,427,900,000
Total NBK2A SPOT										0.00	0	1,427,900,000
Total For NBK2A										0.00	0	1,427,900,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	101.97995				0.00	0	26,520,000
Total NBK2B SPOT										0.00	0	26,520,000
Total For NBK2B										0.00	0	26,520,000
NBK3A On 09/09/2019 Spot Bond			8.43000	112.95361	8.43000	112.92785				0.00	0	2,980,900,000
Total NBK3A SPOT										0.00	0	2,980,900,000
Total For NBK3A										0.00	0	2,980,900,000
NBK4 On 28/10/2024 Spot Bond			10.54000	36.64129	10.54000	36.63123				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			7.34000	101.17765	7.34000	101.15801				0.00	0	930,000,000
Total NBK6A SPOT										0.00	0	930,000,000
Total For NBK6A										0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.24263				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	99.99986				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			7.85500	102.70136	7.85500	102.67949				0.00	0	4,208,856,000
Total NBK9A SPOT										0.00	0	4,208,856,000
Total For NBK9A										0.00	0	4,208,856,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.55617				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4: On 25/02/2015 Spot Bond				100.00000	0.00000	101.65946				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	101.18834				0.00	0	0
Total NCLN54 SPOT										0.00	0	0
Total For NCLN54										0.00	0	0
NCLN5: On 07/04/2015 Spot Bond				100.00000	0.00000	100.28767				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5: On 15/04/2015 Spot Bond				100.00000	0.00000	100.02779				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5: On 01/06/2015 Spot Bond				100.00000	0.00000	101.07171				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6: On 30/11/2015 Spot Bond				100.00000	0.00000	92.49757				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	100.99782				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	99.85995				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	99.81790				0.00	0	600,000,000
Total NCLN66 SPOT										0.00	0	600,000,000
Total For NCLN66										0.00	0	600,000,000
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	88.82185				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	100.52259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	101.43788				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	100.60089				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	100.57059				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	101.02101				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.55200				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.54531				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.54494				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.58299				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.62528				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.71000	106.35229	9.71000	106.53199				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.62155				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			9.74500	105.09521	9.74500	105.41069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.62528				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.56402				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.60344				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.63124				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.63870				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			8.13000	103.03898	8.13000	103.01629				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	99.83942				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	103.05182				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.81000	104.35573	9.81000	104.36044				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.19968				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.14212				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.25091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			11.83000	116.46018	11.83000	116.42381				0.00	0	1,633,200,000
Total NEDH1A SPOT										0.00	0	1,633,200,000
Total For NEDH1A										0.00	0	1,633,200,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.73098				0.00	0	40,000,000
Total NEDH1B SPOT										0.00	0	40,000,000
Total For NEDH1B										0.00	0	40,000,000
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.63397				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.19000	169.27382	2.19000	169.21919				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.45000	106.27475	8.45000	106.25085				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.75221				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.08000	107.58110	9.08000	107.55485				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.19478				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.28861				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.13056				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.17074				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.14665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.28000	107.58263	9.28000	109.02150				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.17080				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.19482				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.17877				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			9.48000	107.58438	9.48000	107.55699				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.22702				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.21088				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.21891				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.51547				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.41775				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.24298				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.29000	118.32132	8.29000	118.29506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.10000	117.34553	9.10000	123.42588				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.08500	174.61718	2.08500	174.56134				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			9.76500	123.58025	9.76500	123.54805				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	102.48850				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	99.97113				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.36043				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.63302				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.87869				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.12869				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.28067				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.59765				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13: On 28/05/2020 Spot Bond			100.00000	17.81272	100.00000	17.76956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	54.51346	100.00000	54.38141				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			7.43000	101.28969	7.43000	101.26950		7,430,000,000,000.00		1,000,000,000	11,117,800,000	
Total OML01 SPOT								7,430,000,000,000.00		1,000,000,000	11,117,800,000	
Total For OML01								7,430,000,000,000.00		1,000,000,000	11,117,800,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	25.58623	100.00000	25.52424				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.70000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	84.47047	100.00000	84.28108				0.00	0	0
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.36593				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	99.94270				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	100.92982				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.81768				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	101.32386				0.00	0	0
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.62581				0.00	220,000,000	5,020,000,000
Total PPC001 SPOT										0.00	220,000,000	5,020,000,000
Total For PPC001										0.00	220,000,000	5,020,000,000
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.60454				0.00	5,400,000,000	3,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC002 SPOT									0.00	5,400,000,000	3,500,000,000
Total For PPC002									0.00	5,400,000,000	3,500,000,000
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	102.24329			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			9.35000	105.38965	9.35000	105.25137			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.61592			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.66185			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	101.68252			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.72844			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.92590			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.97182			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.79136			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			7.78500	42.62060	7.78500	42.61171			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			6.44000	107.40799	6.44000	107.38918		815,683,804,724,000.00	437,217,982,100	988,822,017,900	
Total R158 SPOT								15,683,804,724,000.00	437,217,982,100	988,822,017,900	
Total For R158								15,683,804,724,000.00	437,217,982,100	988,822,017,900	
R158P On 15/09/2015 Spot Bond			6.64500	94.28302	6.64500	94.26600		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.74500	113.18772	6.74500	113.16698			361,573,992,577,000.00	201,864,194,600	543,187,724,600
Total R159 SPOT									1,573,992,577,000.00	201,864,194,600	543,187,724,600
Total For R159									1,573,992,577,000.00	201,864,194,600	543,187,724,600
R159P On 15/09/2016 Spot Bond			6.57500	88.43068	6.57500	88.41488			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.10000	121.83006	7.96500	122.97235			551,720,704,900,000.00	1,796,508,729,000	1,602,999,557,500
Total R186 SPOT									1,720,704,900,000.00	796,508,729,000	1,602,999,557,500
Total For R186									1,720,704,900,000.00	796,508,729,000	1,602,999,557,500
R187P On 21/12/2026 Spot Bond			7.70500	39.85848	7.70500	39.85025			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			7.62500	37.33297	7.62500	37.32534			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			1.66000	288.77947	1.68000	288.26334			10,991,325,796,000.00	6,621,280,600	21,360,113,100
Total R197 SPOT									10,991,325,796,000.00	6,621,280,600	21,360,113,100
Total For R197									10,991,325,796,000.00	6,621,280,600	21,360,113,100
R201 On 21/12/2014 Spot Bond			5.98500	103.34135	5.90000	103.33934			5,985,000,000,000.00	1,000,000,000	8,396,694,300
Total R201 SPOT									5,985,000,000,000.00	1,000,000,000	8,396,694,300
Total For R201									5,985,000,000,000.00	1,000,000,000	8,396,694,300
R202 On 07/12/2033 Spot Bond			1.79000	232.93108	1.80000	232.52048			5,731,828,094,000.00	3,202,138,600	151,764,666,100
Total R202 SPOT									5,731,828,094,000.00	3,202,138,600	151,764,666,100
Total For R202									5,731,828,094,000.00	3,202,138,600	151,764,666,100
R2023 On 28/02/2023 Spot Bond			7.88500	100.26160	7.75500	101.02540			171,374,697,653,500.00	148,557,349,100	536,970,304,000
Total R2023 SPOT									1,374,697,653,500.00	148,557,349,100	536,970,304,000
Total For R2023									1,374,697,653,500.00	148,557,349,100	536,970,304,000
R203 On 15/09/2017 Spot Bond			7.00500	104.02660	6.88000	104.33742			647,955,277,493,500.00	378,009,318,700	599,872,988,500
Total R203 SPOT									17,955,277,493,500.00	378,009,318,700	599,872,988,500
Total For R203									17,955,277,493,500.00	378,009,318,700	599,872,988,500
R2030 On 31/01/2030 Spot Bond			8.42000	98.18903	8.42000	98.16702			553,870,394,550,000.00	184,545,177,500	479,155,527,100
Total R2030 SPOT									13,870,394,550,000.00	184,545,177,500	479,155,527,100
Total For R2030									13,870,394,550,000.00	184,545,177,500	479,155,527,100
R2032 On 31/03/2032 Spot Bond			8.57000	97.59721	8.57000	97.57471			599,900,000,000,000.00	70,000,000,000	218,260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									19,900,000,000,000.00	70,000,000,000	218,260,000,000
Total For R2032									19,900,000,000,000.00	70,000,000,000	218,260,000,000
R2037 On 31/01/2037 Spot Bond			8.66000	100.30372	8.66000	100.28061			965,922,570,846,000.00	111,538,403,100	269,693,863,500
Total R2037 SPOT									15,922,570,846,000.00	111,538,403,100	269,693,863,500
Total For R2037									15,922,570,846,000.00	111,538,403,100	269,693,863,500
R204 On 21/12/2018 Spot Bond			7.30500	105.10913	7.18000	105.53905			782,618,771,972,000.00	244,027,210,400	406,451,692,400
Total R204 SPOT									12,618,771,972,000.00	244,027,210,400	406,451,692,400
Total For R204									12,618,771,972,000.00	244,027,210,400	406,451,692,400
R2044 On 31/01/2044 Spot Bond			8.76000	101.82170	8.76000	101.79798			392,051,600,000,000.00	158,910,000,000	169,200,000,000
Total R2044 SPOT									12,051,600,000,000.00	158,910,000,000	169,200,000,000
Total For R2044									12,051,600,000,000.00	158,910,000,000	169,200,000,000
R2048 On 28/02/2048 Spot Bond			8.74000	101.32168	8.74000	101.29774			523,139,322,538,000.00	174,272,233,700	503,910,211,900
Total R2048 SPOT									13,139,322,538,000.00	174,272,233,700	503,910,211,900
Total For R2048									13,139,322,538,000.00	174,272,233,700	503,910,211,900
R207 On 15/01/2020 Spot Bond			7.53000	100.72110	7.40000	101.25307			583,524,132,591,000.00	77,493,244,700	459,385,395,700
Total R207 SPOT									13,524,132,591,000.00	77,493,244,700	459,385,395,700
Total For R207									13,524,132,591,000.00	77,493,244,700	459,385,395,700
R208 On 31/03/2021 Spot Bond			7.68000	95.72553	7.55000	96.34089			058,625,255,936,000.00	137,841,830,200	859,101,380,200
Total R208 SPOT									18,625,255,936,000.00	137,841,830,200	359,101,380,200
Total For R208									18,625,255,936,000.00	137,841,830,200	359,101,380,200
R209 On 31/03/2036 Spot Bond			8.71500	76.61043	8.58000	77.66251			196,315,060,712,500.00	252,015,497,500	663,463,057,000
Total R209 SPOT									16,315,060,712,500.00	252,015,497,500	663,463,057,000
Total For R209									16,315,060,712,500.00	252,015,497,500	663,463,057,000
R210 On 31/03/2028 Spot Bond			1.76000	172.42182	1.77000	172.17121			1,568,084,144,000.00	890,956,900	29,556,820,700
Total R210 SPOT									1,568,084,144,000.00	890,956,900	29,556,820,700
Total For R210									1,568,084,144,000.00	890,956,900	29,556,820,700
R211 On 31/01/2017 Spot Bond			0.78000	132.12334	0.73000	132.23192			47,581,746,732,000.00	61,002,239,400	102,319,194,000
Total R211 SPOT									17,581,746,732,000.00	61,002,239,400	102,319,194,000
Total For R211									17,581,746,732,000.00	61,002,239,400	102,319,194,000
R212 On 31/01/2022 Spot Bond			1.55000	137.40207	1.55000	137.36013			2,005,209,580,000.00	1,293,683,600	67,240,107,500
Total R212 SPOT									2,005,209,580,000.00	1,293,683,600	67,240,107,500
Total For R212									2,005,209,580,000.00	1,293,683,600	67,240,107,500
R213 On 28/02/2031 Spot Bond			8.56500	87.33318	8.43500	88.34231			402,937,461,159,500.00	163,798,886,300	399,423,999,100
Total R213 SPOT									12,937,461,159,500.00	163,798,886,300	399,423,999,100
Total For R213									12,937,461,159,500.00	163,798,886,300	399,423,999,100
R214 On 28/02/2041 Spot Bond			8.68500	78.41919	8.68500	78.40078			479,556,402,450,000.00	400,639,770,000	762,877,429,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 SPOT									'9,556,402,450,000.00	400,639,770,000	762,877,429,500
Total For R214									'9,556,402,450,000.00	400,639,770,000	762,877,429,500
R227C On 15/03/2015 Spot Bond			6.80500	97.36780	6.80500	97.35013			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			6.64500	94.28302	6.64500	94.26600			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			6.56500	91.35023	6.56500	91.33393			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			6.57500	88.43068	6.57500	88.41488			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			5.90500	99.02278	5.90500	99.00692			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			6.71500	95.69238	6.71500	95.67511			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			6.58500	92.71987	6.58500	92.70346			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.56500	89.79335	6.56500	89.77751			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			6.62500	86.83022	6.62500	86.81476			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			6.85500	83.54899	6.85500	83.53360			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			6.90500	80.65669	6.90500	80.64173			0.00	0	0
Total R332C SPOT									0.00	0	0
Total For R332C									0.00	0	0
R333C On 21/06/2018 Spot Bond			7.18500	77.19557	7.18500	77.18068			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.16500	74.57846	7.16500	74.56412				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.14500	72.06400	7.14500	72.05018				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.13500	69.61304	7.13500	69.59970				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.36000	66.39318	7.36000	66.38007				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.34000	64.11286	7.34000	64.10023				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			7.47000	61.32852	7.47000	61.31624				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			7.44000	59.24305	7.44000	59.23122				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.41000	57.24506	7.41000	57.23368				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			7.38000	55.33047	7.38000	55.31952				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.34000	53.54016	7.34000	53.52961				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.30000	51.82779	7.30000	51.81764				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			7.90500	47.26335	7.90500	47.25334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.86500	45.64453	7.86500	45.63491				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			7.82500	44.09815	7.82500	44.08891				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			7.78500	42.62060	7.78500	42.61171				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			7.74500	41.20846	7.74500	41.19990				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			7.70500	39.85848	7.70500	39.85025				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			7.66500	38.56762	7.66500	38.55969				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			7.62500	37.33297	7.62500	37.32534				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.05041				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.35316				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.18427				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.07037				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	18.39836	100.00000	18.35379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	10.65957	100.00000	10.63375				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	23.27002	100.00000	23.21302				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.72561				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.83413				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.25406				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.47553				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	101.09516				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RES06 SPOT										0.00	0	0
Total For RES06										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.61850				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.13595				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	101.60041				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.86507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	99.98053				0.00	0	40,000,000
Total RES27 SPOT										0.00	0	40,000,000
Total For RES27										0.00	0	40,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.10077				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.91434				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.31847				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	8.90568	100.00000	8.83883			180,000,000,000,000.00	21,800,000,000	15,900,000,000	
Total RES32 SPOT									180,000,000,000,000.00	21,800,000,000	15,900,000,000	
Total For RES32									180,000,000,000,000.00	21,800,000,000	15,900,000,000	
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0	
Total RMBI06 SPOT									0.00	0	0	
Total For RMBI06									0.00	0	0	
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	101.81360				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	82.64680				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	83.22694				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	85.98234				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	90.38556				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.64770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.14373				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	90.77688				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.70478	12.35000	104.67069				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.51470	100.00000	15.47711				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	99.97850				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.83526				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.49656				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.60333				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	3.98714	100.00000	3.97738				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	21.69587	100.00000	21.64331				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	39.97848	100.00000	39.88163				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	11.76920	100.00000	14.51629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	25.54217	100.00000	25.48029				0.00	0	0
Total RPP09U SPOT										0.00	0	0
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	106.96124				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	80.22155				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			8.85000	105.44734	8.85000	105.42239				0.00	0	858,000,000
Total RW21 SPOT										0.00	0	858,000,000
Total For RW21										0.00	0	858,000,000
RW23 On 10/12/2023 Spot Bond			9.00500	106.53511	9.00500	106.50947				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.66500	90.19774	9.66500	108.09168				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.49339				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			7.94500	109.83785	7.94500	109.81459				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	101.27690				0.00	0	43,410,000
Total SBK13 SPOT										0.00	0	43,410,000
Total For SBK13										0.00	0	43,410,000
SBK14 On 01/12/2017 Spot Bond			8.93000	105.67547	8.93000	105.65024				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.96242				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.11770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.78391			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	99.91242			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	99.91430			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			7.09000	105.36111	7.09000	105.34116		70,900,000,000,000.00	10,000,000,000	10,484,903,300	
Total SBK7 SPOT								'0,900,000,000,000.00	10,000,000,000	10,484,903,300	
Total For SBK7								'0,900,000,000,000.00	10,000,000,000	10,484,903,300	
SBK9 On 10/04/2018 Spot Bond			8.68000	99.42514	8.68000	99.40194		0.00	0	2,432,900,000	
Total SBK9 SPOT								0.00	0	2,432,900,000	
Total For SBK9								0.00	0	2,432,900,000	
SBN27 On 15/09/2015 Spot Bond			7.90000	106.09922	7.90000	106.07651		0.00	0	0	
Total SBN27 SPOT								0.00	0	0	
Total For SBN27								0.00	0	0	
SBN29 On 15/09/2015 Spot Bond			7.96000	106.04598	7.96000	106.02312		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			7.69000	106.28590	7.69000	106.26375		0.00	0	0	
Total SBN31 SPOT								0.00	0	0	
Total For SBN31								0.00	0	0	
SBN33 On 15/09/2017 Spot Bond			8.28000	100.73119	8.28000	100.70862		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			7.83500	106.15695	7.83500	106.13441		0.00	0	0	
Total SBN34 SPOT								0.00	0	0	
Total For SBN34								0.00	0	0	
SBN35 On 15/09/2015 Spot Bond			8.10500	105.91749	8.10500	105.89425		0.00	0	0	
Total SBN35 SPOT								0.00	0	0	
Total For SBN35								0.00	0	0	
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.72626		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.36525				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			7.93000	103.18619	7.93000	103.16403				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.50894				0.00	0	0
Total SBS15 SPOT										0.00	0	0
Total For SBS15										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.59489				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.53015				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.70000	110.68696	8.70000	110.66121				0.00	0	1,400,000
Total SBS19 SPOT										0.00	0	1,400,000
Total For SBS19										0.00	0	1,400,000
SBS20 On 15/05/2026 Spot Bond			9.86500	105.58768	9.86500	105.56005				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.49521				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.44921				0.00	0	0
Total SBS22 SPOT										0.00	0	0
Total For SBS22										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.38777				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.57512				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			8.28000	105.81832	8.28000	105.79498			910,800,000,000.00		110,000,000	1,615,000,000

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 SBS25 SPOT										910,800,000,000.00	110,000,000	1,615,000,000
Total For SBS25										910,800,000,000.00	110,000,000	1,615,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	14.83278	100.00000	14.80013				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.29500	106.81636	9.29500	106.78999				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	100.11708				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.80500	102.66068	8.80500	102.63651				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.66500	99.94716	8.66500	99.92412				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.75648				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.61500	132.87879	9.61500	104.68067				0.00	0	280,000,000
Total SBS31 SPOT										0.00	0	280,000,000
Total For SBS31										0.00	0	280,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.62386				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.64063				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			9.76500	108.85162	9.76500	102.94546				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			9.25000	100.36117	9.25000	100.33651				0.00	0	150,900,000
Total SBS4 SPOT										0.00	0	150,900,000
Total For SBS4										0.00	0	150,900,000
SBS9 On 07/07/2016 Spot Bond			7.63500	109.23148	7.63500	109.20925			148,882,500,000,000.00		19,500,000,000	6,830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS9 SPOT									18,882,500,000,000.00	19,500,000,000	6,830,000,000
Total For SBS9									18,882,500,000,000.00	19,500,000,000	6,830,000,000
SBSI11 On 07/12/2023 Spot Bond			2.21000	129.10311	2.21000	277.21850			1,105,000,000,000.00	500,000,000	250,000,000
Total SBSI11 SPOT									1,105,000,000,000.00	500,000,000	250,000,000
Total For SBSI11									1,105,000,000,000.00	500,000,000	250,000,000
SBSI12 On 31/01/2017 Spot Bond			1.37500	103.06964	1.37500	130.36162			0.00	0	30,000,000
Total SBSI12 SPOT									0.00	0	30,000,000
Total For SBSI12									0.00	0	30,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.11269			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.19339			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	14.66047	100.00000	14.62457			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				163.99793	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.00000	114.66041	2.00000	128.58056			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI05 SPOT										0.00	0	0
Total For SHI05										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.31682	6.50000	100.29919				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.08968				0.00	0	600,000,000
Total SHS01 SPOT										0.00	0	600,000,000
Total For SHS01										0.00	0	600,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.46115				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	102.36463				0.00	50,000,000	75,000,000
Total SHS04 SPOT										0.00	50,000,000	75,000,000
Total For SHS04										0.00	50,000,000	75,000,000
SHS05 On 29/06/2017 Spot Bond			8.91000	102.32780	8.91000	102.30343				0.00	0	270,500,000
Total SHS05 SPOT										0.00	0	270,500,000
Total For SHS05										0.00	0	270,500,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.69463				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.48521				0.00	0	0
Total SHS07 SPOT										0.00	0	0
Total For SHS07										0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.59542				0.00	0	0
Total SHS08 SPOT										0.00	0	0
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.54594				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	15.63767	100.00000	15.59979				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.81307				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	62.06911	100.00000	61.87533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.70774			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	22.13394	100.00000	22.07973			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	32.68852	100.00000	32.58534			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	24.09083	100.00000	24.01562			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.22000	103.46653	9.22000	103.33780			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	100.00000			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.34146			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			7.99500	104.46619	7.99500	104.44393			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			8.78000	101.07832	8.78000	101.28388			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.23000	100.85793	8.23000	100.83547		1,646,000,000,000.00		200,000,000	2,850,000,000
Total SNT01 SPOT								1,646,000,000,000.00		200,000,000	2,850,000,000
Total For SNT01								1,646,000,000,000.00		200,000,000	2,850,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.22871			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.44574			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.74114				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	100.70855				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	100.72748				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	101.72470				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			7.98000	105.55905	7.98000	105.53649				0.00	0	0
Total SSA01 SPOT										0.00	0	0
Total For SSA01										0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.11650				0.00	90,000,000,000	30,000,000,000
Total SSA02 SPOT										0.00	90,000,000,000	30,000,000,000
Total For SSA02										0.00	90,000,000,000	30,000,000,000
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.39679				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	100.07684				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.10000	95.69364	9.10000	95.67025				0.00	0	857,100,000
Total SSA06 SPOT										0.00	0	857,100,000
Total For SSA06										0.00	0	857,100,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.09164				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.55382				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	99.85529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN003 On 31/03/2021 Spot Bond			9.15800	88.85579	9.15800	88.83393				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.65000	91.14632	8.65000	91.12511				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			7.14500	103.14337	7.14500	103.12342				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.66000	96.07714	8.66000	96.05500				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.00000	0.00000	100.71273				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.06000	101.29036	8.06000	101.26825				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.49000	108.97975	2.49000	109.35921				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.13000	101.32064	8.13000	102.17487				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.00000	0.00000	101.50019				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.56500	110.11149	9.56500	110.08338				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				100.00000	0.00000	100.95343				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			9.66500	79.28295	9.66500	79.26228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	99.97978				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				100.00000	0.00000	100.62624				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.00000	0.00000	100.07994				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	100.56608				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond			100.00000	14.29991	100.00000	2.27732		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total SSN028 SPOT								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total For SSN028								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
SY1127 On 21/10/2014 Spot Bond				100.00000	0.00000	99.98312				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				100.96574	0.00000	98.09284				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	93.83033	100.00000	93.58974				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	99.50150				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	101.25161				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.39857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	101.21367				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.27684				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	99.13268				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	99.13131				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1167 On 16/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1167 SPOT										0.00	0	0
Total For SY1167										0.00	0	0
SY1169 On 22/10/2014 Spot Bond				100.00000	0.00000	99.96550				0.00	0	0
Total SY1169 SPOT										0.00	0	0
Total For SY1169										0.00	0	0
SY1170 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1170 SPOT										0.00	0	0
Total For SY1170										0.00	0	0
SY1171 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1171 SPOT										0.00	0	0
Total For SY1171										0.00	0	0
SY1172 On 21/10/2014 Spot Bond				100.00000	0.00000	99.98273				0.00	0	0
Total SY1172 SPOT										0.00	0	0
Total For SY1172										0.00	0	0
SY1173 On 27/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1173 SPOT										0.00	0	0
Total For SY1173										0.00	0	0
SY1174 On 29/10/2014 Spot Bond				100.00000	0.00000	99.84460				0.00	0	0
Total SY1174 SPOT										0.00	0	0
Total For SY1174										0.00	0	0
SY1175 On 28/10/2014 Spot Bond				100.00000	0.00000	99.84977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1175 SPOT										0.00	0	0
Total For SY1175										0.00	0	0
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	99.74102				0.00	6,400,000,000	6,400,000,000
Total SY1176 SPOT										0.00	6,400,000,000	6,400,000,000
Total For SY1176										0.00	6,400,000,000	6,400,000,000
SY1177 On 10/11/2014 Spot Bond				100.00000	0.00000	99.63805				0.00	0	0
Total SY1177 SPOT										0.00	0	0
Total For SY1177										0.00	0	0
SY1178 On 10/11/2014 Spot Bond				100.00000	0.00000	99.63747				0.00	0	0
Total SY1178 SPOT										0.00	0	0
Total For SY1178										0.00	0	0
SY1179 On 14/11/2014 Spot Bond				100.00000	0.00000	99.47510				0.00	0	0
Total SY1179 SPOT										0.00	0	0
Total For SY1179										0.00	0	0
SY1180 On 17/11/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532			180,000,000,000,000.00	21,800,000,000	10,900,000,000	
Total SY1180 SPOT									180,000,000,000,000.00	21,800,000,000	10,900,000,000	
Total For SY1180									180,000,000,000,000.00	21,800,000,000	10,900,000,000	
SY1181 On 18/11/2014 Spot Bond			100.00000	92.87532	100.00000	100.00000			0.00	0	0	
Total SY1181 SPOT									0.00	0	0	
Total For SY1181									0.00	0	0	
SY1182 On 18/11/2014 Spot Bond			100.00000	92.87532	100.00000	100.00000			0.00	0	0	
Total SY1182 SPOT									0.00	0	0	
Total For SY1182									0.00	0	0	
SY1183 On 24/11/2014 Spot Bond			100.00000	91.47870	100.00000	100.00000			0.00	0	0	
Total SY1183 SPOT									0.00	0	0	
Total For SY1183									0.00	0	0	
SY1184 On 20/01/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000			0.00	0	0	
Total SY1184 SPOT									0.00	0	0	
Total For SY1184									0.00	0	0	
SZ18 On 30/09/2015 Spot Bond			6.90000	105.73598	6.90000	105.71628			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			8.57500	103.48826	8.57500	103.46439			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
TF105L On 25/10/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	42.51486	100.00000	42.41186				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	100.00006				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.44356				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.95858				0.00	0	60,000,000
Total TFS117 SPOT										0.00	0	60,000,000
Total For TFS117										0.00	0	60,000,000
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.07620				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.53843				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.56497				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS125 On 23/10/2014 Spot Bond				100.00000	0.00000	99.94740				0.00	0	0
Total TFS125 SPOT										0.00	0	0
Total For TFS125										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	99.43919				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS127 On 04/12/2014 Spot Bond				100.00000	0.00000	99.23074				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	99.85678				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			7.99500	103.13021	7.99500	103.10823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	102.00256	7.83000	101.98126				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	100.00000				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	100.00000				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				100.00000	0.00000	101.98553				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	100.00000				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	100.00000				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	82.45777	7.16000	101.81318				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B0 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C0 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				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 TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.23038	8.73000	102.11176				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	100.00000				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	100.00000				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			8.65000	95.39145	8.65000	100.56659				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	105.70425				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	105.99756				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	100.00000				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 TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				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	106.30096				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				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	106.84463				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.00000				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	109.78367				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	100.49071				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	100.50694				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.00000	102.67040	9.00000	101.27319				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.60088				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.81060				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00012				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	5.81229	101.06155	5.79808				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	100.18386				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.34081				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	100.00011				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A3 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00011				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A5 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A6 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A7 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00010				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A8 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00012				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9A9 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00017				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00017				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B2 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00017				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9B3 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00024				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C1 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00026				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C2 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00024				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9C3 On 18/07/2016 Spot Bond				100.00000	0.00000	100.00070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00074				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.00072				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			7.34000	102.03839	7.34000	102.01829				0.00	0	1,642,600,000
Total TL15 SPOT										0.00	0	1,642,600,000
Total For TL15										0.00	0	1,642,600,000
TL20 On 22/02/2020 Spot Bond			9.75000	88.84052	9.75000	88.78688				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			7.78000	107.95310	7.78000	107.93072				0.00	0	26,570,000,000
Total TN17 SPOT										0.00	0	26,570,000,000
Total For TN17										0.00	0	26,570,000,000
TN20 On 17/09/2020 Spot Bond			9.23000	106.65245	9.23000	106.62587		4,803,474,754,000.00			520,419,800	26,782,799,800
Total TN20 SPOT								4,803,474,754,000.00			520,419,800	26,782,799,800
Total For TN20								4,803,474,754,000.00			520,419,800	26,782,799,800
TN20U On 14/04/2020 Spot Bond			100.00000	1.02444	100.00000	1.02124				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			9.50500	112.66174	9.50500	112.63332				0.00	0	6,880,000,000
Total TN23 SPOT										0.00	0	6,880,000,000
Total For TN23										0.00	0	6,880,000,000
TN25 On 19/08/2025 Spot Bond			9.71500	100.18024	9.71500	100.15441				0.00	0	17,000,000,000
Total TN25 SPOT										0.00	0	17,000,000,000
Total For TN25										0.00	0	17,000,000,000
TN27 On 14/11/2027 Spot Bond			9.71500	97.89751	9.71500	97.87228		44,689,000,000,000.00			4,600,000,000	6,971,200,000
Total TN27 SPOT								44,689,000,000,000.00			4,600,000,000	6,971,200,000
Total For TN27								44,689,000,000,000.00			4,600,000,000	6,971,200,000
TN30 On 09/10/2030 Spot Bond			10.20500	108.12206	10.20500	102.61089		20,410,000,000,000.00			2,000,000,000	1,000,000,000
Total TN30 SPOT								20,410,000,000,000.00			2,000,000,000	1,000,000,000
Total For TN30								20,410,000,000,000.00			2,000,000,000	1,000,000,000
TN40 On 01/10/2040 Spot Bond			10.69000	101.19664	10.69000	100.84070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40 SPOT										0.00	0	0
Total For TN40										0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.26154				0.00	0	100,000,000
Total TNF16 SPOT										0.00	0	100,000,000
Total For TNF16										0.00	0	100,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.25648				0.00	0	411,991,700
Total TNF18 SPOT										0.00	0	411,991,700
Total For TNF18										0.00	0	411,991,700
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.35152				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.38574				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	101.38927				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.55818				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.90840				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.37678				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.42768				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.27881				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.28448				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.19881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA04 On 10/04/2019 Spot Bond				100.00000	0.00000	100.21276				0.00	40,000,000	540,000,000
Total TPDA05 SPOT										0.00	40,000,000	540,000,000
Total For TPDA05										0.00	40,000,000	540,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	99.73266	10.00000	99.70596				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.73931	9.75000	99.71327				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.74511	100.00000	9.71997				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	100.70897				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.75113				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	100.77452				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.77921				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.90987				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.19727				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.21068	100.00000	15.61896				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15U On 13/11/2014 Spot Bond				100.00000	0.00000	99.61607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP152 On 27/11/2014 Spot Bond				100.00000	0.00000	99.39950				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP153 On 22/01/2015 Spot Bond				100.00000	0.00000	98.44725				0.00	0	6,500,000,000
Total TSP156 SPOT										0.00	0	6,500,000,000
Total For TSP156										0.00	0	6,500,000,000
TSP156 On 05/02/2015 Spot Bond				100.00000	0.00000	97.93000				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP158 On 19/02/2015 Spot Bond				100.00000	0.00000	96.88041				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP160 On 05/03/2015 Spot Bond				100.00000	0.00000	97.46458				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP161 On 19/03/2015 Spot Bond				100.00000	0.00000	97.25113				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	97.01101				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP164 On 16/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP165 SPOT										0.00	0	0
Total For TSP165										0.00	0	0
TSP165 On 16/04/2015 Spot Bond				100.00000	0.00000	96.77372				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP166 On 28/05/2015 Spot Bond				100.00000	0.00000	96.05614				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	95.78445				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	98.61842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	95.12183				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	94.95328				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	94.64748				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.32173				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	94.04132				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	94.28665				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	98.77061				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	50.57297	100.00000	67.21915			000,000,000,000,000.00	10,000,000,000	18,500,000,000	
Total TSP177 SPOT									10,000,000,000,000.00	10,000,000,000	18,500,000,000	
Total For TSP177									10,000,000,000,000.00	10,000,000,000	18,500,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	14.19807	100.00000	14.16367			0.00	0	0	
Total TTO01U SPOT									0.00	0	0	
Total For TTO01U									0.00	0	0	
TWC04 On 19/01/2015 Spot Bond			100.00000	95.87628	100.00000	95.38461			0.00	0	0	
Total TWC04U SPOT									0.00	0	0	
Total For TWC04U									0.00	0	0	
TWC06 On 17/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total TWC060 SPOT									0.00	0	0	
Total For TWC060									0.00	0	0	
TWC06 On 20/10/2014 Spot Bond				100.00000	0.00000	101.49163			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.00000	0.00000	101.43790				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	101.16431				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	101.09137				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	101.05518				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	54.73118	100.00000	54.32037				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.10479				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	101.67755				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	86.28194	100.00000	100.00000				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	66.93878	100.00000	100.00000				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.17847				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.00000	0.00000	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 TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.06340				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
TWCM On 14/01/2015 Spot Bond			100.00000	86.33061	100.00000	100.00000				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.95000	109.77881	8.95000	109.75226				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.40164				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.43737				0.00	0	0
Total VKC05 SPOT										0.00	0	0
Total For VKC05										0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.46767				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	101.51535				0.00	0	40,000,000
Total VKE02 SPOT										0.00	0	40,000,000
Total For VKE02										0.00	0	40,000,000
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.51740				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.43845				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.44985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.13500	112.89216	7.13500	112.87065				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.22000	242.64736	1.22000	242.57547				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.76000	104.86103	6.76000	104.84208				0.00	0	0
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.38000	107.33138	7.38000	107.31024				0.00	0	4,100,000,000
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.73500	108.37871	7.73500	108.35636				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.02500	107.88772	8.02500	107.86466				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.09000	108.14157	8.09000	108.11827				0.00	0	2,500,000,000
Total WSP5 SPOT										0.00	0	2,500,000,000
Total For WSP5										0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.39000	95.73503	6.39000	95.71867				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			6.32000	93.99956	6.32000	93.98349				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			5.91500	99.35596	5.91500	99.33996				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			6.39000	95.71867	6.39000	95.70231				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.12500	70.75198	7.12500	70.73829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	50.09504	100.00000	50.00000				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	26.51593	100.00000	26.46563				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										69,346,035,081,656,500.005,623,934,573,200	368,661,328,500	368,661,328,500
Total for SPOT :										69,346,035,081,656,500.00	623,934,573,200	368,661,328,500
Total Futures										69 346 035 204 128 800.00	623,934,573,801	368,661,715,430
Total Options										0.00	0	68,559
Grand Total:										69,346,035,204,128,700.00	623,934,573,801	368,661,783,989