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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			124.97981	124.97981	124.97799	124.97799			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.51159	125.51159	125.51242	125.51242			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,032.01000	1.03201	1,030,190		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			1,012.01000	1.01201	1,010,190		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			1,022.01000	1.02201	1,020,190		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			512.42000	0.51242	511,590		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			502.42000	0.50242	501,590		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			522.42000	0.52242	521,590		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.36124	86.80011	9.42397	86.32279			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.43694	84.42049	9.50138	83.93712			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.50489	85.88168	9.57121	85.39080			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			4,125.66000	4.12566	4,602,980		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			4,195.71000	4.19571	4,673,030		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			4,265.67000	4.26567	4,742,990		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,753.34000	1.75334	2,236,710		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			1,825.58000	1.82558	2,308,950		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			1,897.73000	1.89773	2,381,100		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			285.07000	0.28507	775,950		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			138.27000	0.13827	629,150		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			211.72000	0.21172	702,600		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			119.08035	119.08035	119.07992	119.07992			0.00	0	16
I2025	On	07/05/2015	Bond Future			121.02724	121.02724	121.02937	121.02937			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Call			89.92000	0.08992	90,350		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			79.92000	0.07992	80,350		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			69.92000	0.06992	70,350		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			19.37000	0.01937	17,240		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			39.37000	0.03937	37,240		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			29.37000	0.02937	27,240		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025												0.00	0	16
I2038	On	05/02/2015	Bond Future			126.87384	126.87384	126.87338	126.87338			0.00	0	1,318
I2038	On	07/05/2015	Bond Future			128.94817	128.94817	128.95025	128.95025			0.00	0	0
Total I2038 Future												0.00	0	1,318
I2038	On	05/02/2015	Bond Future	122.99	Call			3,883.38000	3.88338	3,883,840		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			3,873.38000	3.87338	3,873,840		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			3,863.38000	3.86338	3,863,840		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	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			1,960.25000	1.96025	1,958,170		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			1,950.25000	1.95025	1,948,170		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			1,940.25000	1.94025	1,938,170		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,318
I2046	On	05/02/2015	Bond Future			129.56549	129.56549	129.56462	129.56462			0.00	0	5,489
I2046	On	07/05/2015	Bond Future			130.31290	130.31290	130.31493	130.31493			0.00	0	0
Total I2046 Future												0.00	0	5,489
I2046	On	05/02/2015	Bond Future	123.99	Call			5,574.62000	5.57462	5,575,490		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			5,564.62000	5.56462	5,565,490		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			5,554.62000	5.55462	5,555,490		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			3,314.93000	3.31493	3,312,900		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			3,304.93000	3.30493	3,302,900		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			3,324.93000	3.32493	3,322,900		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,489
I2050	On	05/02/2015	Bond Future			139.25553	139.25553	139.25484	139.25484			0.00	0	2,640
I2050	On	07/05/2015	Bond Future			141.53234	141.53234	141.53443	141.53443			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	05/02/2015	Bond Future	129.99	Call			9,264.84000	9.26484	9,265,530		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			9,254.84000	9.25484	9,255,530		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			9,244.84000	9.24484	9,245,530		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			6,544.43000	6.54443	6,542,340		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			6,534.43000	6.53443	6,532,340		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			6,524.43000	6.52443	6,522,340		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	05/02/2015	Bond Future			7.85380	121.63084	7.90097	121.22348		7.58	67,870,008.72	558	43,313
R186	On	07/05/2015	Bond Future			7.89977	123.60494	7.94834	123.19364		7.79	0.00	0	0
R186	On	06/08/2015	Bond Future			7.93456	120.44326	7.98479	120.02587		8.24	0.00	0	0
R186	On	05/11/2015	Bond Future			7.95089	122.63622	8.00276	122.21257		7.97	0.00	0	0
Total R186 Future												67,870,008.72	558	43,313
R186	On	05/02/2015	Bond Future	8.45	Call			4,926.14000	4.92614	5,274,850	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			321.41000	0.32141	262,760	7.80	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			100.61000	0.10061	78,590	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			7,193.80000	7.19380	7,579,920	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			96.52000	0.09652	75,280	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			9,009.81000	9.00981	9,408,730	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			5,279.92000	5.27992	5,636,750	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			268.04000	0.26804	217,510	7.82	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.74	Call			7,043.58000	7.04358	7,428,120	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			33.94000	0.03394	25,500	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Put			104.85000	0.10485	82,030	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			7,118.65000	7.11865	7,503,990	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,128.47000	4.12847	4,398,740	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,534.90000	1.53490	1,393,870	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,020.63000	4.02063	4,287,160	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,591.16000	1.59116	1,446,390	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,074.39000	4.07439	4,342,790	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,562.83000	1.56283	1,419,930	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,277.81000	3.27781	3,075,170	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,446.70000	3.44670	3,663,100	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,237.97000	3.23797	3,036,980	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,361.59000	3.36159	3,574,700	8.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.99	Put			3,318.41000	3.31841	3,114,130	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,403.80000	3.40380	3,618,550	8.24	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			4,821.37000	4.82137	5,071,830	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,909.73000	2.90973	2,736,540	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,867.84000	4.86784	5,119,690	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,876.55000	2.87655	2,704,750	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,915.01000	4.91501	5,168,220	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,844.14000	2.84414	2,673,700	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,914.55000	8.91455	9,252,330	8.31	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,156.00000	1.15600	1,070,130	8.31	0.00	0	2,600
Total R186 Option												0.00	0	25,200
Total For R186												67,870,008.72	558	68,513
R197	On	05/02/2015	Bond Future			288.71771	288.71771	288.71687	288.71687			0.00	0	898
R197	On	07/05/2015	Bond Future			293.43767	293.43767	293.44281	293.44281			0.00	0	0
Total R197 Future												0.00	0	898
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			273.13000	0.27313	272,290		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			283.13000	0.28313	282,290		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			293.13000	0.29313	292,290		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			547.19000	0.54719	552,330		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			557.19000	0.55719	562,330		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			567.19000	0.56719	572,330		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			235.94092	235.94092	235.93990	235.93990			0.00	0	50,593
R202	On	07/05/2015	Bond Future			239.79820	239.79820	239.80195	239.80195			0.00	0	0
Total R202 Future												0.00	0	50,593
R202	On	05/02/2015	Bond Future	232.99	Call			2,949.90000	2.94990	2,950,920		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			2,939.90000	2.93990	2,940,920		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			2,929.90000	2.92990	2,930,920		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			1,291.95000	1.29195	1,288,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	07/05/2015	Bond Future	238.49	Call			1,311.95000	1.31195	1,308,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			1,301.95000	1.30195	1,298,200		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,593
R2023	On	05/02/2015	Bond Future			7.60238	104.35990	7.65510	104.04563		5.84	0.00	0	10,319
R2023	On	07/05/2015	Bond Future			7.64498	102.12864	7.69959	101.81145		6.25	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.67430	103.89591	7.73118	103.57417		6.35	0.00	0	0
Total R2023 Future												0.00	0	10,319
R2023	On	05/02/2015	Bond Future	8.74	Call			6,222.42000	6.22242	6,530,820	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			21.12000	0.02112	15,250	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			6,276.33000	6.27633	6,584,970	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			20.16000	0.02016	14,530	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			6,330.13000	6.33013	6,639,030	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			19.13000	0.01913	13,760	6.35	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,293.25000	3.29325	3,522,110	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			780.55000	0.78055	692,220	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,334.05000	3.33405	3,564,230	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			765.23000	0.76523	678,220	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,375.05000	3.37505	3,606,550	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			750.14000	0.75014	664,450	6.41	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,104.82000	1.10482	1,008,980	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,019.19000	4.01919	4,246,140	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,088.96000	1.08896	994,170	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,491.22000	7.49122	7,781,170	6.73	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			278.64000	0.27864	246,850	6.73	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,942.25000	3.94225	4,167,100	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,120.87000	1.12087	1,023,980	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,980.65000	3.98065	4,206,550	6.54	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,230
R203	On	05/02/2015	Bond Future			6.60383	107.22526	6.65402	107.10468		1.88	28,307,468.64	264	13,903
R203	On	07/05/2015	Bond Future			6.60692	104.79819	6.66197	104.67787		1.93	0.00	0	0
R203	On	06/08/2015	Bond Future			6.55770	106.61189	6.61945	106.49048		1.83	0.00	0	0
Total R203 Future												28,307,468.64	264	13,903
R203	On	05/02/2015	Bond Future	7.69	Call			2,452.88000	2.45288	2,572,520	2.06	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			2.78000	0.00278	1,840	2.06	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,950.28000	3.95028	4,070,860	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.01000	0.00001	0,010	2.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.35	Call			3,973.14000	3.97314	4,093,720	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.01000	0.00001	0,010	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,995.99000	3.99599	4,116,570	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.01000	0.00001	0,010	2.07	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,438.37000	1.43837	1,537,170	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			142.72000	0.14272	121,200	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,402.72000	1.40272	1,500,620	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			150.06000	0.15006	127,640	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,420.51000	1.42051	1,518,860	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			146.35000	0.14635	124,380	2.01	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			793.83000	0.79383	862,920	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			537.76000	0.53776	485,440	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			805.53000	0.80553	875,170	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			529.88000	0.52988	478,110	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			782.58000	0.78258	851,110	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			546.10000	0.54610	493,220	1.83	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												28,307,468.64	264	13,958
R2030	On	05/02/2015	Bond Future			8.26557	97.95938	8.31768	97.52484			0.00	0	4,658
R2030	On	07/05/2015	Bond Future			8.31689	99.54985	8.37036	99.11038			0.00	0	0
Total R2030 Future												0.00	0	4,658
R2030	On	05/02/2015	Bond Future	9.26	Call			7,406.65000	7.40665	7,841,190		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			7,257.94000	7.25794	7,692,480		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			7,332.34000	7.33234	7,766,880		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			2,962.93000	2.96293	3,402,400		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			3,041.30000	3.04130	3,480,770		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			3,119.57000	3.11957	3,559,040		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	4,658
R2032	On	05/02/2015	Bond Future			8.42319	101.44164	8.48555	100.88992			0.00	0	11
R2032	On	07/05/2015	Bond Future			8.47479	98.93230	8.53878	98.37370			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.51778	100.64480	8.58358	100.07745			0.00	0	0
Total R2032 Future												0.00	0	11
R2032	On	05/02/2015	Bond Future	8.51	Call			215.08000	0.21508	766,800		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			39.19000	0.03919	590,910		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			127.19000	0.12719	678,910		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			0.00000	0.00000	307,940		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			250.66000	0.25066	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			0.00000	0.00000	133,200		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			425.40000	0.42540	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			0.00000	0.00000	220,630		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			337.97000	0.33797	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			634.75000	0.63475	67,400		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			808.32000	0.80832	240,970		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			721.48000	0.72148	154,130		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	11
R2037	On	05/02/2015	Bond Future			8.54010	99.83541	8.60233	99.22753			0.00	0	13,849
R2037	On	07/05/2015	Bond Future			8.59144	101.45638	8.65520	100.84083			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.63609	98.95250	8.70159	98.32717			0.00	0	0
Total R2037 Future												0.00	0	14,349
R2037	On	05/02/2015	Bond Future	9.49	Call			8,069.62000	8.06962	8,677,500		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			8,154.49000	8.15449	8,762,370		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			8,239.23000	8.23923	8,847,110		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			3,318.15000	3.31815	3,933,700		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			3,135.82000	3.13582	3,751,370		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			3,227.05000	3.22705	3,842,600		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			363.82000	0.36382	989,150		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			458.19000	0.45819	1,083,520		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Call			552.42000	0.55242	1,177,750		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	14,349
R204	On	05/02/2015	Bond Future			6.92478	104.69516	6.96826	104.54696		2.93	0.00	0	10,787
R204	On	07/05/2015	Bond Future			6.95525	106.39438	7.00153	106.24599		2.97	0.00	0	0
R204	On	06/08/2015	Bond Future			6.95770	104.19671	7.00762	104.04676		3.08	0.00	0	0
Total R204 Future												0.00	0	10,787
R204	On	05/02/2015	Bond Future	8.24	Call			4,223.73000	4.22373	4,371,470	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			1.46000	0.00146	1,000	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,255.98000	4.25598	4,403,750	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			1.36000	0.00136	0,930	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,288.23000	4.28823	4,436,020	3.22	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			1.27000	0.00127	0,860	3.22	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,871.30000	1.87130	1,983,610	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			320.95000	0.32095	284,870	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,895.50000	1.89550	2,008,450	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			313.71000	0.31371	278,270	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,919.82000	1.91982	2,033,400	3.09	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			306.61000	0.30661	271,800	3.09	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,200.71000	4.20071	4,339,520	3.30	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			95.72000	0.09572	84,580	3.30	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,528.47000	2.52847	2,645,460	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			359.02000	0.35902	326,060	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,551.67000	2.55167	2,669,100	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			352.99000	0.35299	320,470	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,574.95000	2.57495	2,692,820	3.24	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			347.05000	0.34705	314,970	3.24	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	11,486
R2044	On	05/02/2015	Bond Future			8.63372	101.46739	8.69076	100.86057			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.68375	103.11486	8.74214	102.50040			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.72754	100.51440	8.78745	99.89029			0.00	0	0
Total R2044 Future												0.00	0	5,842
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			3,184.85000	3.18485	3,791,670		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			3,284.96000	3.28496	3,891,780		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			3,084.56000	3.08456	3,691,380		0.00	0	0
R2044	On	07/05/2015	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 07/05/2015 Bond Future	9.01	Call			2,738.98000	2.73898	3,353,440		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			2,538.90000	2.53890	3,153,360		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			2,639.02000	2.63902	3,253,480		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	234,750		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			389.36000	0.38936	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	338,970		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			285.14000	0.28514	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	130,350		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			493.76000	0.49376	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	5,842
R2048 On 05/02/2015 Bond Future			8.62465	105.29578	8.68171	104.67072			0.00	0	40,123
R2048 On 07/05/2015 Bond Future			8.67054	102.57337	8.72891	101.94036			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.70969	104.34852	8.76953	103.70542			0.00	0	0
Total R2048 Future									0.00	0	40,123
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			8,173.57000	8.17357	8,798,630		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			8,267.27000	8.26727	8,892,330		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			8,360.79000	8.36079	8,985,850		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			5,355.26000	5.35526	5,988,270		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			5,453.07000	5.45307	6,086,080		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			5,257.27000	5.25727	5,890,280		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	326,650		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			316.45000	0.31645	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	434,010		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			209.09000	0.20909	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	541,170		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			101.93000	0.10193	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	40,123
R207 On 05/02/2015 Bond Future			7.17306	100.82762	7.22128	100.63018		3.86	0.00	0	36,307
R207 On 07/05/2015 Bond Future			7.21526	102.46437	7.26602	102.26585		3.94	0.00	0	0
R207 On 06/08/2015 Bond Future			7.23658	100.59339	7.29052	100.39238		4.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Future												0.00	0	36,307
R207	On	05/02/2015	Bond Future	8.49	Call			5,031.89000	5.03189	5,228,400	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			2.95000	0.00295	2,020	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,070.10000	5.07010	5,266,670	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			2.76000	0.00276	1,890	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,108.31000	5.10831	5,304,920	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			2.59000	0.00259	1,760	4.23	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,922.42000	3.92242	4,102,260	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			129.61000	0.12961	110,930	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,243.44000	2.24344	2,390,270	4.07	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			450.78000	0.45078	399,090	4.07	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,854.96000	3.85496	4,033,930	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			136.72000	0.13672	117,170	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,888.83000	3.88883	4,068,220	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			133.30000	0.13330	114,170	4.22	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,411.61000	2.41161	2,550,100	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			719.12000	0.71912	656,600	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,436.98000	2.43698	2,576,190	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			708.05000	0.70805	646,250	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,723.58000	1.72358	1,839,550	4.10	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,095.21000	1.09521	1,010,170	4.10	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,386.04000	2.38604	2,523,810	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			730.02000	0.73002	666,780	4.18	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												0.00	0	36,443
R208	On	05/02/2015	Bond Future			7.35458	99.51187	7.40240	99.28358		4.73	0.00	0	52,035
R208	On	07/05/2015	Bond Future			7.39582	97.72670	7.44569	97.49680		5.02	0.00	0	0
R208	On	06/08/2015	Bond Future			7.42029	99.41802	7.47266	99.18508		5.08	0.00	0	0
R208	On	05/11/2015	Bond Future			7.41754	97.82444	7.47257	97.58820		4.98	0.00	0	0
Total R208 Future												0.00	0	52,035
R208	On	05/02/2015	Bond Future	8.49	Call			5,032.75000	5.03275	5,257,500	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			12.99000	0.01299	9,450	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			5,076.77000	5.07677	5,301,690	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			12.35000	0.01235	8,980	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			5,120.73000	5.12073	5,345,810	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			11.68000	0.01168	8,470	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			460.42000	0.46042	407,840	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,006.63000	3.00663	3,184,820	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			450.76000	0.45076	399,050	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,937.17000	2.93717	3,113,590	5.19	0.00	0	0

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	7.99	Put			470.47000	0.47047	416,990	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,971.72000	2.97172	3,149,040	5.19	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			3,097.96000	3.09796	3,261,790	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			832.99000	0.83299	763,880	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,128.71000	3.12871	3,293,320	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			820.59000	0.82059	752,260	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,159.58000	3.15958	3,324,970	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			808.35000	0.80835	740,800	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,073.94000	6.07394	6,286,310	5.40	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			184.70000	0.18470	164,130	5.40	0.00	0	198
R208	On	05/11/2015	Bond Future	7.74	Call			2,547.06000	2.54706	2,689,060	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,408.87000	1.40887	1,314,630	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,572.89000	2.57289	2,715,680	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,392.46000	1.39246	1,299,010	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,598.85000	2.59885	2,742,430	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,376.20000	1.37620	1,283,540	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,754.66000	4.75466	4,945,220	5.29	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			550.57000	0.55057	504,890	5.29	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	54,433
R209	On	05/02/2015	Bond Future			8.45701	80.70630	8.51911	80.20317		11.48	0.00	0	28,435
R209	On	07/05/2015	Bond Future			8.50250	78.86785	8.56604	78.35823		12.42	0.00	0	0
R209	On	06/08/2015	Bond Future			8.54032	80.23294	8.60544	79.71527		12.71	0.00	0	0
Total R209 Future												0.00	0	28,435
R209	On	05/02/2015	Bond Future	9.24	Call			5,705.18000	5.70518	6,160,070	11.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			208.66000	0.20866	160,420	11.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,770.12000	5.77012	6,226,390	11.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			201.60000	0.20160	154,740	11.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,835.27000	5.83527	6,292,890	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			194.86000	0.19486	149,350	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,190.12000	4.19012	4,601,050	11.71	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			455.48000	0.45548	363,280	11.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,293.97000	1.29397	1,145,470	12.60	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,695.15000	4.69515	5,058,230	12.61	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,271.43000	1.27143	1,124,890	12.61	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,591.33000	4.59133	4,950,480	12.59	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,316.84000	1.31684	1,166,370	12.59	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,643.13000	4.64313	5,004,250	12.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			590.27000	0.59027	525,130	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,078.31000	5.07831	5,417,400	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2015	Bond Future	8.99	Put			2,124.95000	2.12495	1,946,370	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,125.97000	5.12597	5,466,720	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,098.12000	2.09812	1,921,200	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,173.80000	5.17380	5,516,210	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,071.57000	2.07157	1,896,310	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,880.19000	9.88019	10,332,720	13.38	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	31,349
R210	On	05/02/2015	Bond Future			177.59578	177.59578	177.59498	177.59498			0.00	0	628
R210	On	07/05/2015	Bond Future			178.42138	178.42138	178.42433	178.42433			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			2,584.98000	2.58498	2,585,780		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			2,604.98000	2.60498	2,605,780		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			2,594.98000	2.59498	2,595,780		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,434.33000	1.43433	1,431,380		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			1,424.33000	1.42433	1,421,380		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			1,414.33000	1.41433	1,411,380		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	05/02/2015	Bond Future			132.74584	132.74584	132.74815	132.74815			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.91628	134.91628	134.92138	134.92138			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Put			251.85000	0.25185	254,160		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			261.85000	0.26185	264,160		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			241.85000	0.24185	244,160		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			78.62000	0.07862	83,720		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			88.62000	0.08862	93,720		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			68.62000	0.06862	73,720		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	1,120
R212 On 05/02/2015 Bond Future			137.91784	137.91784	137.91767	137.91767				0.00	0	14,864
R212 On 07/05/2015 Bond Future			140.17283	140.17283	140.17557	140.17557				0.00	0	0
Total R212 Future										0.00	0	14,864
R212 On 05/02/2015 Bond Future	137.99	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			72.33000	0.07233	72,160			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			82.33000	0.08233	82,160			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			92.33000	0.09233	92,160			0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Put			814.43000	0.81443	817,170			0.00	0	0
R212 On 07/05/2015 Bond Future	141.00	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 07/05/2015 Bond Future	141.00	Put			824.43000	0.82443	827,170			0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 07/05/2015 Bond Future	141.01	Put			834.43000	0.83443	837,170			0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Call			0.00000	0.00000	0,000			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	14,864
R213 On 05/02/2015 Bond Future			8.32176	91.55402	8.37382	91.13692		9.85		0.00	0	21,796
R213 On 07/05/2015 Bond Future			8.36859	89.49481	8.42192	89.07281		10.64		0.00	0	0
R213 On 06/08/2015 Bond Future			8.40730	91.04349	8.46209	90.61504		10.85		0.00	0	0
Total R213 Future										0.00	0	21,796
R213 On 05/02/2015 Bond Future	9.24	Call			6,665.41000	6.66541	7,056,570	10.44		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			118.81000	0.11881	92,870	10.44		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			6,732.56000	6.73256	7,124,530	10.45		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			114.52000	0.11452	89,390	10.45		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			6,799.76000	6.79976	7,192,520	10.46		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			110.37000	0.11037	86,030	10.46		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,999.00000	3.99900	4,276,110	10.78		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			1,540.54000	1.54054	1,395,650	10.78		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			4,048.49000	4.04849	4,327,400	10.79		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			1,514.33000	1.51433	1,371,240	10.79		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			4,098.24000	4.09824	4,378,940	10.80		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Put			1,488.48000	1.48848	1,347,180	10.80		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Call			3,426.43000	3.42643	3,651,000	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			3,209.31000	3.20931	3,005,430	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			3,465.99000	3.46599	3,692,150	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			3,171.26000	3.17126	2,968,970	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			3,506.39000	3.50639	3,734,140	10.86		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2015	Bond Future	8.51	Put			3,134.15000	3.13415	2,933,450	10.86	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,796
R214	On	05/02/2015	Bond Future			8.55823	81.58138	8.62035	81.05303		12.05	0.00	0	6,869
R214	On	07/05/2015	Bond Future			8.60257	79.61360	8.66610	79.07826		13.06	0.00	0	0
R214	On	06/08/2015	Bond Future			8.64011	80.99127	8.70518	80.44753		13.36	0.00	0	0
Total R214 Future												0.00	0	6,869
R214	On	05/02/2015	Bond Future	9.49	Call			6,968.50000	6.96850	7,462,080	12.74	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			143.58000	0.14358	108,810	12.74	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			7,036.29000	7.03629	7,530,900	12.75	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			138.70000	0.13870	104,960	12.75	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			7,104.15000	7.10415	7,599,750	12.76	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			134.01000	0.13401	101,260	12.76	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,305.70000	1.30570	1,156,220	13.34	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,171.90000	5.17190	5,559,720	13.35	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,283.20000	1.28320	1,135,680	13.35	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,226.70000	5.22670	5,616,470	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,261.02000	1.26102	1,115,450	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,117.29000	5.11729	5,503,150	13.34	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,768.99000	3.76899	4,059,500	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,480.54000	3.48054	3,227,310	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,810.93000	3.81093	4,103,400	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,439.97000	3.43997	3,188,700	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,853.64000	3.85364	4,148,070	13.37	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,400.30000	3.40030	3,150,990	13.37	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	6,869
Total for Bond												96,177,477.36	822	404,846
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 05/02/2015 GOVI			486.03100	486.03100	484.55200	484.55200				0.00	0	409
GOVI On 07/05/2015 GOVI			493.91400	493.91400	492.42100	492.42100				0.00	0	130
GOVI On 06/08/2015 GOVI			502.36400	502.36400	500.85000	500.85000				0.00	0	0
Total GOVI Future										0.00	0	539
GOVI On 05/02/2015 GOVI	459.99	Call			245,620.00000	24.56200	260,410,000			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			245,520.00000	24.55200	260,310,000			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			245,420.00000	24.54200	260,210,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			424,110.00000	42.41100	439,040,000			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			424,310.00000	42.43100	439,240,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			424,210.00000	42.42100	439,140,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			8,600.00000	0.86000	23,740,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			8,500.00000	0.85000	23,640,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			8,400.00000	0.84000	23,540,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	539
Total for GOVI										0.00	0	539
AL12 On 05/02/2015 Index Future			540.75000	540.75000	538.15000	538.15000				0.00	0	0
AL12 On 07/05/2015 Index Future			549.52000	549.52000	546.88900	546.88900				0.00	0	0
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 05/02/2015 Index Future			451.60000	451.60000	450.77300	450.77300				0.00	0	116

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	07/05/2015			458.92500	458.92500	458.09300	458.09300			0.00	0	0
Total AL37 Future											0.00	0	116
Total For AL37											0.00	0	116
AL7T	On	05/02/2015			535.19500	535.19500	533.65300	533.65300			0.00	0	3
AL7T	On	07/05/2015			543.87600	543.87600	542.31900	542.31900			0.00	0	0
Total AL7T Future											0.00	0	3
Total For AL7T											0.00	0	3
ALBI	On	05/02/2015			488.16100	488.16100	486.51300	486.51300			0.00	0	654
ALBI	On	07/05/2015			496.07900	496.07900	494.41400	494.41400			0.00	0	0
ALBI	On	06/08/2015			504.56600	504.56600	502.87700	502.87700			0.00	0	0
Total ALBI Future											0.00	0	654
Total For ALBI											0.00	0	654
IGOV	On	05/02/2015			225.96800	225.96800	225.96800	225.96800			0.00	0	1,093
IGOV	On	07/05/2015			229.66000	229.66000	229.66500	229.66500			0.00	0	80
IGOV	On	06/08/2015			233.61700	233.61700	233.62300	233.62300			0.00	0	0
Total IGOV Future											0.00	0	1,173
Total For IGOV											0.00	0	1,173
ILBI	On	05/02/2015			612.25900	612.25900	612.26000	612.26000			0.00	0	157
ILBI	On	07/05/2015			622.31300	622.31300	622.31700	622.31700			0.00	0	0
Total ILBI Future											0.00	0	157
Total For ILBI											0.00	0	157
Total for Index											0.00	0	2,103
JIBAR F	On	19/11/2014			6.08000	93.92000	6.08000	93.92000			0.00	0	0
JIBAR F	On	17/12/2014			6.13000	93.87000	6.13000	93.87000			0.00	0	0
JIBAR F	On	21/01/2015			6.17000	93.83000	6.17000	93.83000			0.00	0	0
JIBAR F	On	18/02/2015			6.24000	93.76000	6.24000	93.76000			0.00	0	0
JIBAR F	On	18/03/2015			6.27000	93.73000	6.27000	93.73000			0.00	0	2,850
JIBAR F	On	15/04/2015			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR F	On	17/06/2015			6.45000	93.55000	6.47000	93.53000			0.00	0	5,000
JIBAR F	On	16/09/2015			6.59000	93.41000	6.62000	93.38000			0.00	0	0
JIBAR F	On	15/12/2015			6.74000	93.26000	6.74000	93.26000			0.00	0	0
JIBAR F	On	16/03/2016			6.86000	93.14000	6.88000	93.12000			0.00	0	0
JIBAR F	On	15/06/2016			6.96000	93.04000	6.98000	93.02000			0.00	0	0
JIBAR F	On	21/09/2016			7.08000	92.92000	7.10000	92.90000			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			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										96,177,477.36	822	415,338
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.96036				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			6.78000	101.65601	6.78000	101.63771				0.00	0	0
Total AA03 SPOT										0.00	0	0
Total For AA03										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.18517				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			8.11000	105.68515	8.11000	105.66194				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	100.75072				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.82000	104.17161	8.82000	104.14691				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	99.90069				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	99.97913				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.97500	97.75625	8.97500	97.73293				0.00	0	500,000,000
Total AB013 SPOT										0.00	0	500,000,000
Total For AB013										0.00	0	500,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.50264	100.00000	0.03021				0.00	0	37,000,000,000
Total AB014U SPOT										0.00	0	37,000,000,000
Total For AB014U										0.00	0	37,000,000,000
AB015L On 13/11/2024 Spot Bond			10.84000	100.02912	10.84000	99.99995				0.00	0	13,000,000,000

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 AB015U SPOT									0.00	0	13,000,000,000
Total For AB015U									0.00	0	13,000,000,000
AB06 On 27/03/2015 Spot Bond			6.90000	101.62928	6.90000	101.61052			1,656,000,000,000.00	240,000,000	120,000,000
Total AB06 SPOT									1,656,000,000,000.00	240,000,000	120,000,000
Total For AB06									1,656,000,000,000.00	240,000,000	120,000,000
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.93090			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			8.41000	104.56604	8.41000	104.54224			8,410,000,000,000.00	1,000,000,000	500,000,000
Total AB09 SPOT									8,410,000,000,000.00	1,000,000,000	500,000,000
Total For AB09									8,410,000,000,000.00	1,000,000,000	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.31000	128.40938	2.31000	277.23296			291,060,000,000.00	126,000,000	63,000,000
Total ABCPI3 SPOT									291,060,000,000.00	126,000,000	63,000,000
Total For ABCPI3									291,060,000,000.00	126,000,000	63,000,000
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	100.22612			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	101.87018			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.34113			0.00	0	200,000,000
Total ABFN07 SPOT									0.00	0	200,000,000
Total For ABFN07									0.00	0	200,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.39348			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.42822			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	100.85547			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.59091			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.27767			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03I On 12/03/2015 Spot Bond			100.00000	96.01682	100.00000	95.76807				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			2.05000	172.66451	2.05000	172.63406				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	165.07046	2.76000	165.03826				0.00	0	0
Total ABN07 SPOT										0.00	0	0
Total For ABN07										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	175.91813	2.17000	175.88662				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.44789	1.82000	185.41637				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			7.60625	79.15328	7.60625	79.13738				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			7.60625	79.15328	7.60625	79.13738				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	101.29487				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.88667				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	100.76981				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			6.90500	103.78598	6.90500	103.76646				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
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	101.04109				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			7.07000	107.47768	7.07000	107.45706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.76207				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			2.63500	94.96875	2.63500	108.74602				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			2.42000	102.41377	2.42000	161.11100				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.35000	118.38341	2.35000	216.42110				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.21000	92.85468	9.21000	93.38428				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.40178				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	102.00000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	109.07112	9.63000	109.05229				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			9.25500	113.31626	9.25500	113.28825				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.52500	92.37550	8.52500	92.35432				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.35000	112.59471	9.35000	112.56660			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.54373			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.43200			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.76000	107.85485	7.76000	107.83217		22,504,000,000,000.00	2,900,000,000	1,605,300,000	
Total ABS10 SPOT								22,504,000,000,000.00	2,900,000,000	1,605,300,000	
Total For ABS10								22,504,000,000,000.00	2,900,000,000	1,605,300,000	
ABS11 On 09/04/2021 Spot Bond			8.53000	105.45603	8.53000	105.43184		8,530,000,000,000.00	1,000,000,000	500,000,000	
Total ABS11 SPOT								8,530,000,000,000.00	1,000,000,000	500,000,000	
Total For ABS11								8,530,000,000,000.00	1,000,000,000	500,000,000	
ABS5 On 01/05/2015 Spot Bond			6.73000	101.14736	6.73000	101.12925		1,346,000,000,000.00	200,000,000	200,000,000	
Total ABS5 SPOT								1,346,000,000,000.00	200,000,000	200,000,000	
Total For ABS5								1,346,000,000,000.00	200,000,000	200,000,000	
ABS6 On 01/06/2020 Spot Bond			8.56000	98.22146	8.56000	102.28866		10,956,800,000,000.00	1,280,000,000	825,000,000	
Total ABS6 SPOT								10,956,800,000,000.00	1,280,000,000	825,000,000	
Total For ABS6								10,956,800,000,000.00	1,280,000,000	825,000,000	
ABS7 On 11/09/2026 Spot Bond			9.45000	97.13629	9.45000	97.11151		29,956,500,000,000.00	3,170,000,000	1,710,000,000	

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 ABS7 SPOT									29,956,500,000,000.00	3,170,000,000	1,710,000,000
Total For ABS7									29,956,500,000,000.00	3,170,000,000	1,710,000,000
ABS9 On 17/03/2016 Spot Bond			7.63500	103.80297	7.63500	103.78149			0.00	0	16,500,000
Total ABS9 SPOT									0.00	0	16,500,000
Total For ABS9									0.00	0	16,500,000
ABSI2 On 07/12/2023 Spot Bond			2.12000	221.88807	2.12000	281.08217			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.46000	128.15085	1.46000	130.98817			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.11000	130.75121	2.11000	133.35396			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00472	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	63.95063	100.00000	63.79571			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.23000	104.17773	11.23000	104.14630			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.00000	0.00000	100.00014			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.40024	100.00000	6.38457			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				100.00000	0.00000	100.00016			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.00000	0.00000	100.00034			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	38.14842	100.00000	38.05499			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	100.00013				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	66.44056	11.00000	66.42156				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL041 On 20/06/2016 Spot Bond			100.00000	24.41499	100.00000	24.35519				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	101.41853				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.55166				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	101.35915				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	101.39927				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	101.41692				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.59498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.59498				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.60995				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.60995				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.58001				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 20/12/2015 Spot Bond				100.00000	0.00000	92.62946				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL088 On 20/12/2014 Spot Bond				100.00000	0.00000	101.37955				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL089 On 26/12/2015 Spot Bond				100.00000	0.00000	101.22378				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL092 On 20/12/2018 Spot Bond				100.00000	0.00000	101.37523				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.41511				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				100.00000	0.00000	101.43110				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.39903				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				100.00000	0.00000	101.32707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.96000	105.90423	8.96000	105.87845				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.54953				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	101.20655				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.56043				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	172.03945				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	172.06980				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.35907				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	102.35221				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	101.75933				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	102.35092				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	103.15695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.06897				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	101.35820				0.00	0	0
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03975				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.64845				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.36390				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.47643				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	101.20998				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	101.18265				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	101.23569				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	101.33521				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	101.27900				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	101.21480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.23248				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.72345	10.23000	101.69541				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	101.24998				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	101.22284				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	119.24843				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.05000	106.87058	9.05000	106.84475				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33033				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	117.17782	1.75000	117.25034				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.39223				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	101.23390				0.00	0	0
Total ACL172 SPOT										0.00	0	0
Total For ACL172										0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30110				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.34093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.26125				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2015 Spot Bond				100.00000	0.00000	101.66384				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL180 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39936				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	103.01335				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				100.00000	0.00000	101.24689				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				100.00000	0.00000	102.39517				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.33297				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2016 Spot Bond				100.00000	0.00000	101.30216				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL186 On 20/09/2020 Spot Bond				100.00000	0.00000	101.37022				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.39107				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2015 Spot Bond				100.00000	0.00000	101.66562				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				100.00000	0.00000	101.92009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.00000	0.00000	101.39597				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.39597				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46830				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.30907				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47478				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	103.46225				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46830				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				100.00000	0.00000	95.53546				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				100.00000	0.00000	101.42327				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.40464				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	124.11605				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	124.99491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.00000	0.00000	101.22935				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.00000	0.00000	101.21819				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	99.99996				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.24849				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.27091				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30110				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.23095				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.22935				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.34465				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	102.27434				0.00	0	30,000,000
Total ADCB01 SPOT										0.00	0	30,000,000
Total For ADCB01										0.00	0	30,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.45672				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.44527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	103.20637				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	21.12467	100.00000	21.07350				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	13.05352	100.00000	13.01232				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	99.97962				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	99.97756				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	99.97619				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	100.64946				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	100.71236				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.79612				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	100.61946				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			7.54500	99.32603	7.54500	99.30582				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	100.79378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.92109			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			8.42000	102.13644	8.42000	102.11316		47,488,800,000,000.00	5,640,000,000	4,439,800,000	
Total AIR01 SPOT								17,488,800,000,000.00	5,640,000,000	4,439,800,000	
Total For AIR01								17,488,800,000,000.00	5,640,000,000	4,439,800,000	
AIR02 On 30/04/2023 Spot Bond			9.35000	114.08738	9.35000	114.05874		0.00	0	1,099,600,000	
Total AIR02 SPOT								0.00	0	1,099,600,000	
Total For AIR02								0.00	0	1,099,600,000	
AIR03 On 09/03/2016 Spot Bond			7.08500	106.77243	7.08500	106.75190		0.00	0	0	
Total AIR03 SPOT								0.00	0	0	
Total For AIR03								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			8.95000	106.31537	8.95000	101.67498		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	12.28165	100.00000	12.25432		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			9.72000	106.99808	9.72000	101.98207		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			2.67000	165.44184	2.67000	165.40987		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	101.63442		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	101.35422		0.00	0	0	
Total ANG011 SPOT								0.00	0	0	
Total For ANG011								0.00	0	0	
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	101.41609		0.00	0	0	
Total ANG012 SPOT								0.00	0	0	
Total For ANG012								0.00	0	0	
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.19396		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.52128				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	101.30563				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	99.77275				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	101.18853				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.26125				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50414				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.76120				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	99.56500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/03/2016 Spot Bond				100.00000	0.00000	101.59320				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017: On 09/06/2017 Spot Bond				100.00000	0.00000	96.65455				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.60000	131.54937	2.60000	298.93580				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 07/07/2017 Spot Bond				100.00000	0.00000	94.08709				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN024: On 07/08/2015 Spot Bond				100.00000	0.00000	103.22920				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025: On 20/06/2019 Spot Bond				100.00000	0.00000	99.79214				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 14/08/2017 Spot Bond				100.00000	0.00000	97.64316				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031: On 19/09/2017 Spot Bond				100.00000	0.00000	91.49491				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 07/01/2015 Spot Bond				100.00000	0.00000	100.77211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.82798				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.21773				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			2.61500	163.39362	2.61500	208.47117				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	25.27132	100.00000	25.11172				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	14.90230	100.00000	14.75200				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	15.00755	100.00000	14.85620				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	14.53392	100.00000	14.38733				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond			100.00000		0.00000	101.38633				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/12/2014 Spot Bond			100.00000		0.00000	101.14957				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00 On 20/03/2016 Spot Bond			100.00000		0.00000	101.13359				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond			100.00000		0.00000	101.10784				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			8.52000	105.48907	8.52000	105.46489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.93623				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.46809				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.74260				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	102.14462				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	101.87645				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			9.10000	106.50811	9.10000	106.48222		18,200,000,000,000.00		2,000,000,000	1,226,700,000	
Total BAW19 SPOT								18,200,000,000,000.00		2,000,000,000	1,226,700,000	
Total For BAW19								18,200,000,000,000.00		2,000,000,000	1,226,700,000	
BAW2 On 02/10/2015 Spot Bond			7.31000	105.16414	7.31000	105.14340				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	34.87751	100.00000	34.72414				0.00	0	0
Total BAW20U SPOT										0.00	0	0
Total For BAW20U										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.17931				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			8.36000	105.29506	8.36000	105.27137				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.94581	103.41665	10.94581	102.88072				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.00039	101.89129	11.00039	101.81327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.02623	101.85458	11.02623	101.78930				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA05 On 30/09/2016 Spot Bond				100.00000	0.00000	101.53022				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			11.05162	101.91338	11.05162	101.75101				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			11.63700	102.02277	11.63700	102.00381				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.00000	0.00000	101.56478				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.56478				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.00000	0.00000	101.56485				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			11.19581	101.34934	11.19581	101.39359				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			11.14378	102.64892	11.14378	101.84188				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			11.00039	101.89129	11.00039	101.81327				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			11.02167	102.35968	11.02167	102.02008				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			10.17928	97.92774	10.17928	101.63134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.48882				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.46609				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	101.46609				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			10.53098	101.42940	10.53098	101.43292				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			11.13500	101.45703	11.13500	101.42675				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond				100.00000	0.00000	101.42513				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/09/2017 Spot Bond			11.06000	75.23114	11.06000	99.38400				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond				100.00000	0.00000	101.42513				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.35765				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA28 On 31/12/2015 Spot Bond			9.28000	90.32900	9.28000	101.27951				0.00	0	0
Total BAYA28 SPOT										0.00	0	0
Total For BAYA28										0.00	0	0
BAYA29 On 31/12/2018 Spot Bond				100.00000	0.00000	101.44562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.92000	71.92466	10.92000	101.74975				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				100.00000	0.00000	101.40465				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.43879				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.43879				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	99.89176				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.00000	0.00000	101.38825				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	101.46090				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	100.01024				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	101.46090				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.00000	0.00000	101.39099				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	101.41289				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.46099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	101.07410				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.00000	0.00000	101.15025				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.94581	103.80279	13.94581	103.28135				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.10700	102.60263	15.10700	102.57810				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			13.96924	102.46502	13.96924	102.27229				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.88089				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.88089				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.88089				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.94862				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	101.64323				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	23.17130	100.00000	23.12734				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.20237	100.00000	21.15101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	19.29654	100.00000	19.24980				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.91145	100.00000	11.88259				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	11.91145	100.00000	11.88259				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.40150	100.00000	14.36662				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.47866	100.00000	12.44843				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	100.62821				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.58738				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	100.81337				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	100.86112				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.12201	100.00000	8.10212				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.12201	100.00000	8.10212				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCP86U SPOT									0.00	0	0
Total For BCP86U									0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263			0.00	0	0
Total BCP87U SPOT									0.00	0	0
Total For BCP87U									0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total BCP88U SPOT									0.00	0	0
Total For BCP88U									0.00	0	0
BCP89I On 19/02/2015 Spot Bond			100.00000	80.21978	100.00000	100.00000		790,000,000,000,000.00	27,900,000,000	27,900,000,000	
Total BCP89U SPOT								10,000,000,000,000.00	27,900,000,000	27,900,000,000	
Total For BCP89U								10,000,000,000,000.00	27,900,000,000	27,900,000,000	
BD0202 On 31/12/2018 Spot Bond			2.02000	104.67282	2.02000	181.60420			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			7.87000	99.36048	7.87000	159.21096			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			7.87000	100.67457	7.87000	159.50987			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			8.25500	99.66355	8.25500	99.64141			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond			100.00000		0.00000	101.63917			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			7.52000	99.89804	7.52000	99.87768		1,504,000,000,000.00	200,000,000	100,000,000	
Total BEER02 SPOT								1,504,000,000,000.00	200,000,000	100,000,000	
Total For BEER02								1,504,000,000,000.00	200,000,000	100,000,000	
BG22A On 21/07/2016 Spot Bond			100.00000		0.00000	101.55573			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond			100.00000		0.00000	100.62393			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond			100.00000		0.00000	100.63610			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.00000	0.00000	100.67664				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.71715				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.83013				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	22.60916	100.00000	22.55439				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.43855				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.44703				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.44986				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.48378				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.52894				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	22.12096	100.00000	22.06737				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	22.12096	100.00000	22.06737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.32963				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.42857				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.45555				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			7.91000	103.45840	7.91000	103.43624				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.53647				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.68016				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	15.81835	100.00000	15.77961				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	15.81835	100.00000	15.77961				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond			100.00000	9.50264	100.00000	9.46085				0.00	0	37,000,000,000
Total BGL01 SPOT										0.00	0	37,000,000,000
Total For BGL01										0.00	0	37,000,000,000
BGL02 On 19/11/2024 Spot Bond			10.84000	100.02825	10.84000	99.99908				0.00	0	13,000,000,000
Total BGL02 SPOT										0.00	0	13,000,000,000
Total For BGL02										0.00	0	13,000,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.79205				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	101.04624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.23000	68.99551	8.23000	105.80221			36,212,000,000,000.00	4,400,000,000	4,630,200,000
Total BID06 SPOT									16,212,000,000,000.00	4,400,000,000	4,630,200,000
Total For BID06									16,212,000,000,000.00	4,400,000,000	4,630,200,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.61400			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.60595			0.00	0	0
Total BIDC42 SPOT									0.00	0	0
Total For BIDC42									0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.98507			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	99.98324			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	99.98020			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	99.98175			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	99.98085			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	99.97921			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	99.97236			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	99.96219			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	63.92044	100.00000	63.76390			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.57704				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.59330				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.83149				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	99.81192				0.00	0	0
Total BTC003 SPOT										0.00	0	0
Total For BTC003										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	97.64521				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.61581				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	98.91706				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	98.81413				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				100.00000	0.00000	98.72863				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	28.04904	100.00000	27.98110				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.34270				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.01989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.06000	109.54249	9.06000	109.51568				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.11219				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.96000	102.51666	8.96000	102.49184				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			12.12000	99.96117	12.12000	99.92868				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	100.49218				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			11.08000	105.02184	11.08000	104.99107				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.10229				0.00	0	260,000,000
Total CBL15 SPOT										0.00	0	260,000,000
Total For CBL15										0.00	0	260,000,000
CBL16 On 18/05/2017 Spot Bond			8.95000	101.14966	8.95000	101.12520				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	98.41254				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			11.52000	101.01731	11.52000	100.98657				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.99662				0.00	0	30,000,000
Total CBL19 SPOT										0.00	0	30,000,000
Total For CBL19										0.00	0	30,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.92937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.29090				0.00	0	320,000,000
Total CBL21 SPOT										0.00	0	320,000,000
Total For CBL21										0.00	0	320,000,000
CBL22 On 06/05/2020 Spot Bond			9.85000	94.74776	9.85000	94.72260				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			9.72000	121.50736	9.72000	121.47585				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.00000	114.92116	10.00000	114.89053				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			8.88000	117.23444	8.88000	117.20630				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	102.29581				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			11.26000	102.72814	11.26000	102.69706				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.17701				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.23760				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.29158				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.50601				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.72404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.26945				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	101.95066				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25398				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.30208				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.35748				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	100.00032				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	100.00031				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	100.00035				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	100.14115				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	101.35918				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	102.09196				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.90693	10.11000	103.87909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN184 On 06/07/2016 Spot Bond				100.00000	0.00000	100.95387				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN186 On 23/08/2016 Spot Bond			2.76000	121.46183	2.76000	121.43817				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	118.57538	3.14000	121.37008				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	101.84813	8.25000	101.82539				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.81000	128.97144	2.81000	123.09484				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	126.55451	2.40000	120.78939				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				100.00000	0.00000	101.89456				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.33500	101.12537	8.33500	101.10268				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.00000	0.00000	100.66151				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.67824				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.38500	101.19788	8.38500	101.17504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.38500	101.19788	8.38500	101.17504				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.43500	104.35750	8.43500	104.33394				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				100.00000	0.00000	101.39128				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	101.52925				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN227 On 17/01/2015 Spot Bond				100.00000	0.00000	100.76752				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.76752				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN231 On 14/02/2017 Spot Bond				100.00000	0.00000	100.12394				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN237 On 20/03/2017 Spot Bond				100.00000	0.00000	101.40988				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN239 On 24/02/2015 Spot Bond				100.00000	0.00000	99.92272				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN240 On 24/02/2017 Spot Bond				100.00000	0.00000	99.91756				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	102.23461	9.35000	102.20923				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	102.23461	9.35000	102.20923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.90326				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	99.90299				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	62.50500				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	101.47740				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	101.29994				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	101.36443				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	101.36782				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	101.29994				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	101.29994				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	101.35392				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	102.16651				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.76091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27357				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27357				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.27357				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				100.00000	0.00000	101.66168				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.85000	104.30536	8.85000	104.28041				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.00000	0.00000	101.33164				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.00000	0.00000	101.57583				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	101.66599				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65824				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	101.71827				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	99.92218				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	99.88320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.90042				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				100.00000	0.00000	103.44198				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.00000	0.00000	102.63833				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				100.00000	0.00000	101.45861				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.00000	0.00000	101.24989				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.00000	0.00000	101.24530				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.00000	0.00000	100.60646				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.26453				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				100.00000	0.00000	101.60911				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.38074				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	103.79772				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.00000	0.00000	101.26781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.00000	0.00000	101.36581				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.00000	0.00000	101.14885				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.00000	0.00000	101.48273				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.00000	0.00000	101.26782				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	101.26782				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25439				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	129.72785				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.79801				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	130.15965				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	129.15654				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	129.84228				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				100.00000	0.00000	126.27725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	126.48686				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.14184				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.49000	96.68664	10.49000	95.10169				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.01000	96.08175	11.01000	96.59725				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19957				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.48738				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.13868				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.58557				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.47437				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	102.44926	8.80500	100.47720				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	101.30907				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.59132				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	122.81434				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	101.36801				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.39190				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.48420				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.42343				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.00000	0.00000	99.81787				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96833				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	79.50694				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				100.00000	0.00000	101.55177				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	101.19957				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	111.91187				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				100.00000	0.00000	111.95752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.50968				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.71773				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				100.00000	0.00000	101.20643				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	101.95633				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	101.61568				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.24678				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.43965				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	100.50479				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.00000	0.00000	100.21843				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	101.17215				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.00000	0.00000	100.48688				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	101.76104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.89947				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.44684				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.56718				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.00000	0.00000	101.19425				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.19094	10.55000	101.68977				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			9.67000	106.50799	9.67000	107.02441				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.28708				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.34804				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			11.81000	107.96486	11.81000	108.58814				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.37479				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			11.84000	108.35703	11.84000	108.25547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.27000	107.80818	10.27000	107.72019				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.00000	0.00000	100.37479				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.54888				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	101.57959				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.45716				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.48420				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.30907				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25029				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.15000	105.11656	9.15000	105.03864				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	101.47573				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	101.44443				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	101.77645	10.55000	101.74755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.85091	11.00000	99.17560				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 21/07/2015 Spot Bond				100.00000	0.00000	100.60775				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.46830				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 22/07/2017 Spot Bond				100.00000	0.00000	100.60685				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.60000	104.53520	11.60000	104.43756				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	101.60818				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.30907				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				100.00000	0.00000	92.19228				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond				100.00000	0.00000	101.39668				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN38(On 06/08/2023 Spot Bond				100.00000	0.00000	100.35123				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN39(On 01/10/2016 Spot Bond				100.00000	0.00000	100.86763				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN39(On 20/12/2015 Spot Bond				100.00000	0.00000	100.68570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.56249				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				100.00000	0.00000	87.76501				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.59532				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.70444	7.01000	40.31547				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	167.05350				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			8.25500	99.66355	8.25500	143.06644				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			7.87000	36.14508	7.87000	159.21096				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			7.87000	36.57524	7.87000	159.50987				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	93.60536				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	93.55068				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.94643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.94643				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF04 On 20/09/2016 Spot Bond				100.00000	0.00000	101.40729				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF05 On 20/12/2016 Spot Bond				100.00000	0.00000	101.31744				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF06 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33514				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.00000	0.00000	100.93252				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33297				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.00000	0.00000	100.58557				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				100.00000	0.00000	101.21499				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				100.00000	0.00000	101.27719				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.26922				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				100.00000	0.00000	101.27719				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	99.86314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86081				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	107.15081	8.87000	105.48252				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			8.31000	106.22754	8.31000	106.20392		12,465,000,000,000.00		1,500,000,000	1,002,800,000	
Total COJ04 SPOT								12,465,000,000,000.00		1,500,000,000	1,002,800,000	
Total For COJ04								12,465,000,000,000.00		1,500,000,000	1,002,800,000	
COJ05 On 05/06/2023 Spot Bond			9.79000	119.38605	9.79000	119.35487				0.00	0	20,000,000,000
Total COJ05 SPOT										0.00	0	20,000,000,000
Total For COJ05										0.00	0	20,000,000,000
COJ06 On 09/12/2015 Spot Bond			8.11000	107.53517	8.11000	107.51181				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			9.36000	108.40402	9.36000	108.37663				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			9.45000	109.10512	9.45000	109.07759				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			9.80000	97.32670	9.80000	97.30112				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			10.60000	98.52260	10.60000	98.49465				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			10.60000	96.26128	10.60000	96.23411				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	99.85054				0.00	0	0
Total CPL002 SPOT										0.00	0	0
Total For CPL002										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	99.83856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69914				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	100.68974				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL007 On 25/08/2017 Spot Bond				100.00000	0.00000	99.90435				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	101.23380				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL022 On 23/04/2015 Spot Bond				100.00000	0.00000	100.62877				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.12500	100.12785	11.12500	103.53746				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	13.32046	100.00000	13.28784				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	4.59258	100.00000	4.57809				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	13.58350	100.00000	13.54063				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.49387				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			7.63500	99.91633	7.63500	99.01658				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	99.98263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.91251				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	101.37108				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	98.11828	100.00000	97.85523				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	48.40316	100.00000	48.03984				0.00	0	0
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.51875				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	100.94391				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	103.11810				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.42569				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	102.04531				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	98.14167				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.71455				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.94648				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 22/03/2019 Spot Bond				100.00000	0.00000	101.92849				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL006 On 20/06/2019 Spot Bond				100.00000	0.00000	101.49215				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	101.45910				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			8.35000	107.22453	8.35000	107.20056				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			7.18500	110.41580	7.18500	110.39451				0.00	0	0
Total DV21 SPOT										0.00	0	0
Total For DV21										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.14500	108.15262	8.14500	108.12916		23,946,300,000,000.00		2,940,000,000	1,518,300,000	
Total DV22 SPOT								23,946,300,000,000.00		2,940,000,000	1,518,300,000	
Total For DV22								23,946,300,000,000.00		2,940,000,000	1,518,300,000	
DV23 On 27/02/2023 Spot Bond			8.85000	108.95300	8.85000	108.92737		19,021,273,140,000.00		2,149,296,400	1,466,796,400	
Total DV23 SPOT								19,021,273,140,000.00		2,149,296,400	1,466,796,400	
Total For DV23								19,021,273,140,000.00		2,149,296,400	1,466,796,400	
DV24 On 18/02/2024 Spot Bond			9.08000	106.23582	9.08000	106.21019		0.00		0	65,000,000,000	
Total DV24 SPOT								0.00		0	65,000,000,000	
Total For DV24								0.00		0	65,000,000,000	
DV29 On 18/02/2029 Spot Bond			9.27000	109.06903	9.27000	109.04218		5,562,000,000,000.00		600,000,000	300,000,000	
Total DV29 SPOT								5,562,000,000,000.00		600,000,000	300,000,000	
Total For DV29								5,562,000,000,000.00		600,000,000	300,000,000	
DVC003 On 09/12/2014 Spot Bond				100.00000	0.00000	101.32622				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	101.23276				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	101.06726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC005 On 29/06/2015 Spot Bond				100.00000	0.00000	100.95688			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVC006 On 15/09/2015 Spot Bond				100.00000	0.00000	101.22292			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVC007 On 20/11/2015 Spot Bond			100.00000	35.35534	100.00000	100.00000			0.00	0	0
Total DVC008 SPOT									0.00	0	0
Total For DVC008									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.14687			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.20914			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	101.02536			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.63000	130.79022	7.63000	130.76360		30,520,000,000,000.00	4,000,000,000	2,000,000,000	
Total E170 SPOT								30,520,000,000,000.00	4,000,000,000	2,000,000,000	
Total For E170								30,520,000,000,000.00	4,000,000,000	2,000,000,000	
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.76136		0.00	0	0	
Total EDC01 SPOT								0.00	0	0	
Total For EDC01								0.00	0	0	
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC02 SPOT								0.00	0	0	
Total For EFC02								0.00	0	0	
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC03 SPOT								0.00	0	0	
Total For EFC03								0.00	0	0	
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total EFC04 SPOT								0.00	0	0	
Total For EFC04								0.00	0	0	
EL15 On 29/06/2015 Spot Bond			0.20000	102.87725	0.20000	136.82044		480,000,000,000.00	2,400,000,000	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL15 SPOT									480,000,000,000.00	2,400,000,000	1,200,000,000
Total For EL15									480,000,000,000.00	2,400,000,000	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.06000	123.28017	2.06000	123.25837			4,944,000,000,000.00	2,400,000,000	6,405,000,000
Total EL28 SPOT									4,944,000,000,000.00	2,400,000,000	6,405,000,000
Total For EL28									4,944,000,000,000.00	2,400,000,000	6,405,000,000
EL29 On 19/11/2029 Spot Bond			2.07000	110.74953	2.07000	110.72991			3,519,000,000,000.00	1,700,000,000	7,700,000,000
Total EL29 SPOT									3,519,000,000,000.00	1,700,000,000	7,700,000,000
Total For EL29									3,519,000,000,000.00	1,700,000,000	7,700,000,000
EL30 On 29/07/2030 Spot Bond			2.08000	111.71592	2.08000	111.69620			6,448,000,000,000.00	3,100,000,000	18,650,000,000
Total EL30 SPOT									6,448,000,000,000.00	3,100,000,000	18,650,000,000
Total For EL30									6,448,000,000,000.00	3,100,000,000	18,650,000,000
EL31 On 02/06/2031 Spot Bond			2.20000	102.87326	2.20000	102.85474			14,740,000,000,000.00	6,700,000,000	28,200,000,000
Total EL31 SPOT									14,740,000,000,000.00	6,700,000,000	28,200,000,000
Total For EL31									14,740,000,000,000.00	6,700,000,000	28,200,000,000
EMM01 On 28/07/2020 Spot Bond			9.25000	108.99300	9.25000	108.96623			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			9.10000	109.71758	9.10000	109.69062			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			9.65000	102.90635	9.65000	102.87956			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.89500	94.67803	9.89500	96.72662			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			10.04500	105.71129	10.04500	103.90865			0.00	0	4,333,332,900
Total EMM05 SPOT									0.00	0	4,333,332,900
Total For EMM05									0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.07284			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	99.83170			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.41828			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.29644			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	100.28508			0.00	0	0
Total EPF005 SPOT									0.00	0	0
Total For EPF005									0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	100.06749			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	100.27015			0.00	0	0
Total EPFC12 SPOT									0.00	0	0
Total For EPFC12									0.00	0	0
EPFC13 On 19/05/2015 Spot Bond			100.00000	71.87279	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total EPFC13 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For EPFC13								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
EQ209U On 11/06/2015 Spot Bond			100.00000	64.19710	100.00000	63.99447		0.00	0	0	
Total EQ209U SPOT								0.00	0	0	
Total For EQ209U								0.00	0	0	
EQ212U On 12/02/2015 Spot Bond			100.00000	87.27818	100.00000	87.08379		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	129.58701	3.00000	129.58206		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			11.09000	106.04402	11.09000	106.01292		0.00	0	0	
Total EQS02 SPOT								0.00	0	0	
Total For EQS02								0.00	0	0	
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	103.40547		0.00	0	0	
Total EQS04 SPOT								0.00	0	0	
Total For EQS04								0.00	0	0	
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.34991		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.22602				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			9.50000	98.60820	9.50000	98.58306				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	101.00301				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.86309				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.01498				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.01901				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	100.36941				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.05888				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.06127				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.05841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.06039			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00942			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00860			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.10000	102.23045	7.10000	102.21086		2,840,000,000,000.00	400,000,000	200,000,000	
Total ES15 SPOT								2,840,000,000,000.00	400,000,000	200,000,000	
Total For ES15								2,840,000,000,000.00	400,000,000	200,000,000	
ES18 On 20/04/2018 Spot Bond			7.46000	106.10687	7.46000	106.08552		238,785,762,884,000.00	32,008,815,400	20,914,915,400	
Total ES18 SPOT								18,785,762,884,000.00	32,008,815,400	20,914,915,400	
Total For ES18								18,785,762,884,000.00	32,008,815,400	20,914,915,400	
ES23 On 25/01/2023 Spot Bond			8.23000	113.59553	8.23000	113.57064		264,420,740,833,000.00	32,128,887,100	17,004,154,600	
Total ES23 SPOT								14,420,740,833,000.00	32,128,887,100	17,004,154,600	
Total For ES23								14,420,740,833,000.00	32,128,887,100	17,004,154,600	
ES26 On 02/04/2026 Spot Bond			8.58000	95.82917	8.58000	95.80707		101,737,426,362,000.00	11,857,508,900	3,217,508,900	
Total ES26 SPOT								11,737,426,362,000.00	11,857,508,900	3,217,508,900	
Total For ES26								11,737,426,362,000.00	11,857,508,900	3,217,508,900	
ES33 On 15/09/2033 Spot Bond			9.28500	85.62909	9.34500	85.14448		520,745,878,191,500.00	163,785,231,900	152,149,231,900	
Total ES33 SPOT								10,745,878,191,500.00	163,785,231,900	152,149,231,900	
Total For ES33								10,745,878,191,500.00	163,785,231,900	152,149,231,900	
ES42 On 25/04/2042 Spot Bond			9.42500	91.58895	9.42500	91.56577		493,870,000,000,000.00	52,400,000,000	21,200,000,000	
Total ES42 SPOT								13,870,000,000,000.00	52,400,000,000	21,200,000,000	
Total For ES42								13,870,000,000,000.00	52,400,000,000	21,200,000,000	
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.01975		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.02033		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	99.92100		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB01 SPOT										0.00	0	0
Total For FIFB01										0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.71098				0.00	0	0
Total FIFB02 SPOT										0.00	0	0
Total For FIFB02										0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	101.17900				0.00	0	0
Total FIFB03 SPOT										0.00	0	0
Total For FIFB03										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond			100.00000	8.83883	100.00000	100.00000				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.47472				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	101.35205				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	100.83314				0.00	0	0
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond			100.00000	35.35534	100.00000	100.00000				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.74537	100.00000	10.71934				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.45752	100.00000	10.43218				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	101.39250				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.95073				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4K On 15/09/2023 Spot Bond				100.00000	0.00000	101.55429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.66209				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			9.02000	101.79695	9.02000	101.77242				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.34293				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.34285				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.53482				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	105.01154				0.00	200,000,000	300,000,000
Total FRB11 SPOT										0.00	200,000,000	300,000,000
Total For FRB11										0.00	200,000,000	300,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.81861				0.00	0	1,500,000,000
Total FRB12 SPOT										0.00	0	1,500,000,000
Total For FRB12										0.00	0	1,500,000,000
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.84881				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.85000	105.71290	9.85000	105.37499				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			10.72000	109.13874	10.72000	109.10761				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	101.48743				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			2.11000	132.48878	2.11000	133.35396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	129.90821	2.15000	280.47010				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			2.35000	105.00194	2.35000	111.59576				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			2.40000	102.64384	2.40000	161.47302				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			2.24000	120.24805	2.24000	219.83057				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.34000	107.25826	7.34000	107.23691				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			7.78600	63.65360	7.78600	63.03708				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.45100	40.77383	9.45100	39.88454				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	39.46742	9.69000	38.56509				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	78.32618	100.00000	78.15846				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	80.63824	100.00000	80.47434				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.20805				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	101.35923				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	101.49082				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	100.02069	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.02069	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	101.46830				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.39986				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64177				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	101.44443				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.01663	6.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127:On 20/09/2017 Spot Bond				100.00000	0.00000	101.53509				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133:On 20/09/2017 Spot Bond				100.00000	0.00000	101.88891				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134:On 20/09/2017 Spot Bond				100.00000	0.00000	101.83347				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC141 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC142 On 20/09/2017 Spot Bond			100.09221	19.11193	100.09221	19.06509				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				100.00000	0.00000	101.31226				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	111.44618				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2015 Spot Bond				100.00000	0.00000	101.74397				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147 On 20/09/2015 Spot Bond				100.00000	0.00000	104.00008				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149 On 20/09/2017 Spot Bond				100.00000	0.00000	101.45864				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.47471				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.34794				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.37279				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.79385				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	101.34890				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	58.93917	13.22500	58.91810				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.27240				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.27400				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	101.87246				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	101.33137				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			3.58000	96.55040	3.58000	99.86785				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.38871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.38871				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	99.97647				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 30/06/2017 Spot Bond				100.00000	0.00000	101.19957				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	99.41498				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.30907				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.27878				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	100.35639				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond				100.00000	0.00000	101.49534				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 10/02/2016 Spot Bond				100.00000	0.00000	100.21033				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	100.35270				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 26/01/2021 Spot Bond				100.00000	0.00000	100.58773				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.71455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	101.36005				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	101.68025				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2016 Spot Bond				100.00000	0.00000	101.26443				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186 On 20/03/2019 Spot Bond				100.00000	0.00000	101.37279				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	101.37279				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 14/03/2016 Spot Bond				100.00000	0.00000	101.32968				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				100.00000	0.00000	101.03307				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.08899				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 08/04/2016 Spot Bond				100.00000	0.00000	101.21411				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0
FRC193 On 08/04/2016 Spot Bond				100.00000	0.00000	100.86147				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC194 On 20/06/2024 Spot Bond				100.00000	0.00000	101.44920				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 09/04/2016 Spot Bond				100.00000	0.00000	100.84481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC196 On 09/04/2016 Spot Bond				100.00000	0.00000	101.19604				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC197 On 10/04/2016 Spot Bond				100.00000	0.00000	100.82202				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC198 On 10/04/2016 Spot Bond				100.00000	0.00000	100.82424				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC199 On 17/04/2017 Spot Bond				100.00000	0.00000	100.75694				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC200 On 17/04/2016 Spot Bond				100.00000	0.00000	100.68799				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC201 On 17/04/2017 Spot Bond				100.00000	0.00000	100.75694				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.00000	0.00000	100.68523				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.00000	0.00000	100.31710				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	100.46984	8.75000	97.75080				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				100.00000	0.00000	103.18700				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	9.61057	100.00000	9.58023				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	8.78091	100.00000	8.75319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	101.22227				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	1.49148	100.00000	1.48375				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	101.14369				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	23.00585	100.00000	22.83317				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	100.28606				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	0.43103	100.00000	0.42524				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	21.03843	100.00000	20.88052				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	100.28603				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	9.82209	100.00000	9.74837				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				100.00000	0.00000	100.28532				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				100.00000	0.00000	100.27099				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218(On 04/11/2019 Spot Bond				100.00000	0.00000	100.35459				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.33295			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			2.92000	99.43953	2.92000	126.56653			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	100.20658			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	100.20389			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22(On 10/11/2016 Spot Bond				100.00000	0.00000	100.20389			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22(On 20/05/2020 Spot Bond			100.00000	1.57432	100.00000	1.56250			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	101.46341			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	101.45543			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.66227			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.52424			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			3.45000	117.12892	3.45000	122.33932			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	101.48109			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.49553			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			3.50000	107.68769	3.50000	121.94894			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			3.48000	105.30257	3.48000	122.10492			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			2.78000	102.13368	2.78000	127.38581			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			2.85000	101.40335	2.85000	134.64041			0.00	0	0
Total FRC74 SPOT									0.00	0	0
Total For FRC74									0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.58744			0.00	0	0
Total FRC76 SPOT									0.00	0	0
Total For FRC76									0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	101.29494			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	101.47150			0.00	0	0
Total FRC84 SPOT									0.00	0	0
Total For FRC84									0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	102.22397			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.70878			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.64789			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94A On 20/03/2017 Spot Bond				100.00000	0.00000	101.40942			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.40782				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.53005				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00/ On 14/03/2016 Spot Bond				100.00000	0.00000	101.28468				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01/ On 22/12/2018 Spot Bond			100.00000	10.56392	100.00000	10.53806				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD02/ On 01/06/2016 Spot Bond			100.00000	25.57941	100.00000	25.51676				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04/ On 04/07/2015 Spot Bond			100.00000	59.60755	100.00000	59.42146				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	17.02194	100.00000	16.96820				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD12/ On 20/03/2018 Spot Bond			100.00000	6.07953	100.00000	6.00298			375,000,000,000,000.00	23,750,000,000	23,750,000,000	
Total FRD12U SPOT									'5,000,000,000,000.00	23,750,000,000	23,750,000,000	
Total For FRD12U									'5,000,000,000,000.00	23,750,000,000	23,750,000,000	
FRI15 On 14/03/2015 Spot Bond			4.92000	151.26551	4.92000	151.22723				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	101.10716				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	101.68400				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	101.74630				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.06500				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	100.97248				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	100.01666				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	100.77176				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			1.92800	84.01838	1.92800	107.58180				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.36000	104.07918	2.36000	136.68297				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.60183				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.81082	10.38000	100.78275				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.81082	10.38000	100.78275				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	100.50431				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.50000	101.59717	2.50000	110.28152				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			2.55000	209.49444	2.55000	210.38731			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.47000	110.89015	2.47000	110.86940			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 03/04/2015 Spot Bond				100.00000	0.00000	100.83419			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.58000	208.60683	2.58000	209.50026			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.56937			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.43500	110.75775	2.43500	110.73713			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.56000	109.13772	2.56000	109.11704			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.99623			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.65700			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	100.25482			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			2.66500	107.77688	2.66500	107.11474			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.70000	114.02245	2.70000	260.99942			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			2.75000	112.10319	2.75000	259.17764			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.36500	97.27656	2.36500	97.56625			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.78000	159.63985	2.78000	203.70330			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.66000	125.20325	2.66000	270.30845			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			2.16000	129.81391	2.16000	280.26645			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			2.88000	123.23778	2.88000	266.06350			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			2.58000	101.95188	2.58000	129.36633			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.51469			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			2.11000	133.37762	2.11000	129.27644			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	100.69809			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	100.95656			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.34587			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			2.34000	110.49460	2.34000	110.47433			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	20.26904	104.97509	20.21719			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	24.60863	101.07593	24.54779			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	16.46864	100.44759	16.42815			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	22.90109	100.76967	22.84461			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									0.00	0	0
Total For FRS79									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.07000	117.86330	2.07000	117.84245			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			2.29500	97.94523	2.29500	112.15533			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	98.63089			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			2.32500	97.67842	2.32500	111.84972			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	102.01135			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			2.36000	127.94530	2.36000	349.98425			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.21388			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	101.84853			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			6.53000	102.30675	6.53000	102.28881		1,306,000,000,000.00		200,000,000	100,000,000
Total FRX15 SPOT								1,306,000,000,000.00		200,000,000	100,000,000
Total For FRX15								1,306,000,000,000.00		200,000,000	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.52500	102.25545	7.52500	102.23460			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			7.81000	103.26814	7.81000	103.24629			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.97000	108.47826	7.97000	108.45497			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			8.45000	102.34603	8.45000	102.32263		13,689,000,000,000.00		1,620,000,000	808,400,000
Total FRX19 SPOT								13,689,000,000,000.00		1,620,000,000	808,400,000
Total For FRX19								13,689,000,000,000.00		1,620,000,000	808,400,000
FRX20 On 01/10/2020 Spot Bond			8.68000	101.52356	8.68000	101.49987			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.29000	92.97709	9.29000	92.95377			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.37000	113.66669	9.37000	113.63824			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			9.69000	101.14127	9.69000	99.96001			9,690,000,000,000.00	1,000,000,000	500,000,000
Total FRX26 SPOT									9,690,000,000,000.00	1,000,000,000	500,000,000
Total For FRX26									9,690,000,000,000.00	1,000,000,000	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.05000	97.98546	10.05000	97.95935			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			10.03000	81.61327	10.03000	81.59133			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	101.11824			0.00	0	0
Total FS1A2 SPOT									0.00	0	0
Total For FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	101.15845			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.17452			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.21465			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.27888			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.32705			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.53563			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total FS2A2 SPOT									0.00	0	0
Total For FS2A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	99.99991			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	99.99994			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	99.99989			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	99.99986			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	99.99984			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	99.99972			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.02037			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	101.16928			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			8.71000	102.68943	8.71000	102.66538			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.00000	0.00000	100.59384			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.46261				0.00	0	0
Total GRH1A1 SPOT										0.00	0	0
Total For GRH1A1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.47222				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.49077				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.51378				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.54569				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.55158				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	100.83973				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	100.74887				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.49274				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	100.62874				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.47692				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	99.97943				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.17689				0.00	0	100,000,000
Total GRT08 SPOT										0.00	0	100,000,000
Total For GRT08										0.00	0	100,000,000
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	99.93094				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	101.03410				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	102.32621				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.60937				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	2.20971	100.00000	0.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.91881				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.39262				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.35270				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.35681			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.63271			0.00	0	0
Total HILC16 SPOT									0.00	0	0
Total For HILC16									0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.00000	0.00000	100.59942			0.00	0	0
Total HILC17 SPOT									0.00	0	0
Total For HILC17									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.66203			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			7.26895	101.71934	7.26895	98.12766			0.00	0	0
Total HMS1B9 SPOT									0.00	0	0
Total For HMS1B9									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									0.00	0	0
Total For HMS1C2									0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.69138			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1C On 19/07/2015 Spot Bond			8.26952	101.33182	8.26952	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	100.72909			0.00	0	0
Total HMS1D4 SPOT									0.00	0	0
Total For HMS1D4									0.00	0	0
HMS1D On 19/07/2015 Spot Bond			8.71995	101.37029	8.71995	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	100.77516			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.74040			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	100.84150			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	100.87058			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	100.21905			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF05 On 17/02/2017 Spot Bond			8.74000	104.84726	8.74000	104.82288			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.87000	111.46632	7.87000	111.44294		12,906,800,000,000.00	1,640,000,000	930,000,000	
Total HWAY20 SPOT								12,906,800,000,000.00	1,640,000,000	930,000,000	
Total For HWAY20								12,906,800,000,000.00	1,640,000,000	930,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.97000	131.61982	1.97000	284.16685		0.00	0	9,800,000,000	
Total HWAY23 SPOT								0.00	0	9,800,000,000	
Total For HWAY23								0.00	0	9,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.97000	134.53322	1.97000	290.45686		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			9.32000	102.18919	9.32000	102.16390		56,106,400,000,000.00	6,020,000,000	4,823,600,000	
Total HWAY34 SPOT								56,106,400,000,000.00	6,020,000,000	4,823,600,000	
Total For HWAY34								56,106,400,000,000.00	6,020,000,000	4,823,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.32000	102.17831	9.32000	102.15303		0.00	0	1,000,000,000	
Total HWAY35 SPOT								0.00	0	1,000,000,000	
Total For HWAY35								0.00	0	1,000,000,000	
HWF01 On 26/03/2015 Spot Bond			100.00000	91.22807	100.00000	91.00000		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	23.82358	100.00000	23.76524		0.00	0	0	
Total HWF02U SPOT								0.00	0	0	
Total For HWF02U								0.00	0	0	
HWF04 On 09/10/2015 Spot Bond			100.00000	60.07387	100.00000	59.92833		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	28.70825	100.00000	28.63870		0.00	0	0	
Total HWF05U SPOT								0.00	0	0	
Total For HWF05U								0.00	0	0	
HWF06 On 20/11/2016 Spot Bond			100.00000	21.02245	100.00000	20.97152		0.00	0	0	
Total HWF06U SPOT								0.00	0	0	
Total For HWF06U								0.00	0	0	
HWF07 On 26/03/2015 Spot Bond			100.00000	92.69342	100.00000	92.46169		0.00	0	0	
Total HWF07U SPOT								0.00	0	0	
Total For HWF07U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			1.68500	118.59713	1.68500	118.57746			94,097,310,185,000.00	55,844,101,000	105,105,500,000
Total I2025 SPOT									14,097,310,185,000.00	55,844,101,000	105,105,500,000
Total For I2025									14,097,310,185,000.00	55,844,101,000	105,105,500,000
I2038 On 31/01/2038 Spot Bond			1.74000	126.42675	1.74000	126.40559			94,642,879,008,000.00	54,392,459,200	81,145,300,000
Total I2038 SPOT									14,642,879,008,000.00	54,392,459,200	81,145,300,000
Total For I2038									14,642,879,008,000.00	54,392,459,200	81,145,300,000
I2046 On 31/03/2046 Spot Bond			1.75000	127.80349	1.75000	127.78201			15,149,562,750,000.00	8,656,893,000	84,729,485,900
Total I2046 SPOT									15,149,562,750,000.00	8,656,893,000	84,729,485,900
Total For I2046									15,149,562,750,000.00	8,656,893,000	84,729,485,900
I2050 On 31/12/2050 Spot Bond			1.74000	138.78420	1.74000	138.76097			48,051,437,712,000.00	27,615,768,800	50,472,284,400
Total I2050 SPOT									18,051,437,712,000.00	27,615,768,800	50,472,284,400
Total For I2050									18,051,437,712,000.00	27,615,768,800	50,472,284,400
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.75000			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			7.23000	102.91225	7.23000	102.89232			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	101.91201			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.81447			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			7.93500	103.66912	7.93500	103.64684			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			7.61000	108.68628	7.61000	108.66386			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.75500	102.93955	7.75500	102.91827			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	100.34964			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL34 On 31/01/2017 Spot Bond			1.62000	101.40876	1.62000	130.54477			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			2.18000	104.61838	2.18000	132.75126			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	101.17256			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	101.67112			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.73000	104.20156	7.73000	104.17985			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	101.64236			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.37613			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.14156			0.00	800,000,000	400,000,000
Total IBL43 SPOT									0.00	800,000,000	400,000,000
Total For IBL43									0.00	800,000,000	400,000,000
IBL45 On 21/12/2018 Spot Bond			8.35000	102.14304	8.35000	102.12022			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			8.82000	96.13776	8.82000	96.11522		42,159,600,000,000.00	4,780,000,000	2,393,900,000	
Total IBL46 SPOT								12,159,600,000,000.00	4,780,000,000	2,393,900,000	
Total For IBL46								12,159,600,000,000.00	4,780,000,000	2,393,900,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.16101			0.00	0	0
Total IBL48 SPOT									0.00	0	0
Total For IBL48									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.81000	99.61230	7.81000	99.59134			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.87000	103.75635	8.87000	103.70840			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	100.26795			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.39750			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	101.19811	7.90000	101.17681			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			8.13000	102.40841	8.13000	102.38624			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.43784			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.13540			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			7.38000	104.59954	7.38000	104.57894			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			8.09000	106.33254	8.09000	106.30962			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			9.30000	108.48118	9.30000	108.45438			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.02547			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.52382			0.00	0	0
Total IBL62 SPOT									0.00	0	0
Total For IBL62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.43291			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.44191			0.00	400,000,000	200,000,000
Total IBL64 SPOT									0.00	400,000,000	200,000,000
Total For IBL64									0.00	400,000,000	200,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.45077			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	0.00612	100.00000	0.00610			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	100.64905			0.00	0	0
Total IDCG01 SPOT									0.00	0	0
Total For IDCG01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.58341			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.50000	99.94330	8.50000	99.92045			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	100.44972	5.00000	100.43625			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	100.44972	5.00000	100.43625			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	101.52801	5.00000	101.51438			0.00	0	0
Total IDCP03 SPOT									0.00	0	0
Total For IDCP03									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.44872	5.00000	100.43510			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	100.74674	4.00000	100.73572			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.75248	4.00000	100.37062			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	31.68319	100.00000	31.58426			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	31.50444	100.00000	31.40609			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	31.50444	100.00000	31.40609			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	105.87904	9.20000	105.85289			0.00	0	0
Total IFM01 SPOT									0.00	0	0
Total For IFM01									0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	101.20061			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.20061			0.00	0	0
Total IHL02 SPOT									0.00	0	0
Total For IHL02									0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	100.02053			0.00	0	0
Total IHL03 SPOT									0.00	0	0
Total For IHL03									0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.61771	100.00000	8.59660			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	101.04306			0.00	0	0
Total IM1002 SPOT									0.00	0	0
Total For IM1002									0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	84.68677	100.00000	84.49074			0.00	0	0
Total IM103U SPOT									0.00	0	0
Total For IM103U									0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.68500	101.69154	8.68500	101.66799			0.00	0	0
Total IN04 SPOT									0.00	0	0
Total For IN04									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN09	On	01/02/2016	Spot Bond				100.00000	0.00000	99.88871			0.00	0	0
Total IN09 SPOT												0.00	0	0
Total For IN09												0.00	0	0
IN191U	On	16/05/2017	Spot Bond			100.00000	13.58553	100.00000	13.55262			0.00	0	0
Total IN191U SPOT												0.00	0	0
Total For IN191U												0.00	0	0
IN253U	On	04/07/2015	Spot Bond			100.00000	59.60755	100.00000	59.42146			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	86.90476	100.00000	86.69834			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	94.80519	100.00000	94.55959			0.00	0	0
Total IN268U SPOT												0.00	0	0
Total For IN268U												0.00	0	0
IN269U	On	25/07/2017	Spot Bond			100.00000	9.88852	100.00000	9.84504			0.00	0	0
Total IN269U SPOT												0.00	0	0
Total For IN269U												0.00	0	0
IN448U	On	25/11/2014	Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0
Total IN448U SPOT												0.00	0	0
Total For IN448U												0.00	0	0
INA447	On	18/11/2014	Spot Bond			6.25000	99.94866	6.25000	99.96577			0.00	0	0
Total INA447 SPOT												0.00	0	0
Total For INA447												0.00	0	0
INA448	On	25/11/2014	Spot Bond			6.25000	99.93155	6.25000	99.86320			0.00	0	0
Total INA448 SPOT												0.00	0	0
Total For INA448												0.00	0	0
INA449	On	02/12/2014	Spot Bond			6.25000	99.81200	6.25000	99.74381		250,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total INA449 SPOT												50,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For INA449												50,000,000,000,000.00	40,000,000,000	20,000,000,000
INA450	On	09/12/2014	Spot Bond			6.25000	99.69273	6.25000	99.62470			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			6.40000	99.07924	6.40000	99.01044			0.00	0	0
Total INA503 SPOT												0.00	0	0
Total For INA503												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA504 On 20/01/2015 Spot Bond			6.40000	98.95890	6.40000	98.89026			0.00	0	0
Total INA504 SPOT									0.00	0	0
Total For INA504									0.00	0	0
INA505 On 27/01/2015 Spot Bond			6.45000	98.82988	6.45000	98.76089			0.00	0	0
Total INA505 SPOT									0.00	0	0
Total For INA505									0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.45000	98.70921	6.45000	98.64038			0.00	0	0
Total INA506 SPOT									0.00	0	0
Total For INA506									0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.45000	98.58883	6.45000	98.52017			0.00	0	0
Total INA507 SPOT									0.00	0	0
Total For INA507									0.00	0	0
INA508 On 17/02/2015 Spot Bond			6.45000	98.46874	6.45000	98.40025			0.00	0	0
Total INA508 SPOT									0.00	0	0
Total For INA508									0.00	0	0
INA509 On 24/02/2015 Spot Bond			6.45000	98.34895	6.45000	98.28063			0.00	0	0
Total INA509 SPOT									0.00	0	0
Total For INA509									0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.32310			0.00	0	0
Total ING114 SPOT									0.00	0	0
Total For ING114									0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.94581	102.85441	10.94581	102.47278			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.94581	101.60694	10.94581	101.57027			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.42290			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	102.07861			0.00	0	0
Total ING135 SPOT									0.00	0	0
Total For ING135									0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.39602			0.00	0	0
Total ING138 SPOT									0.00	0	0
Total For ING138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING153 On 03/04/2017 Spot Bond			6.50000	100.86480	6.50000	100.84707				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	101.42852				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.44484				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.34913				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	100.72412				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.37279				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.33481				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	101.06971				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	101.05515				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	100.30103				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	100.17928				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	100.03319				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	100.03279				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	95.92883				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	103.18247				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	102.62224				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	100.63705				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	101.19096				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.39099				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.51057				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	103.78575				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.22654				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	87.32057	100.00000	87.11217				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	100.93982				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.80069			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	100.81099			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			8.44500	101.68245	8.44500	101.65934			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.04446			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.06894			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.08529			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	100.73893			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.77608			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.98714			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			9.34000	100.16900	9.34000	100.14375		34,558,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								14,558,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								14,558,000,000,000.00	3,700,000,000	1,850,000,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.37442		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			8.30000	105.12793	8.30000	105.10432		43,990,000,000,000.00	5,300,000,000	2,047,400,000	
Total IPL6 SPOT								13,990,000,000,000.00	5,300,000,000	2,047,400,000	
Total For IPL6								13,990,000,000,000.00	5,300,000,000	2,047,400,000	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7	On	05/04/2018	Spot Bond				100.00000	0.00000	100.94191			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	100.88518			0.00	0	0
Total IPL8 SPOT												0.00	0	0
Total For IPL8												0.00	0	0
IPL9	On	20/05/2021	Spot Bond				100.00000	0.00000	100.29598			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	99.85529			0.00	0	0
Total IV012 SPOT												0.00	0	0
Total For IV012												0.00	0	0
IV013	On	22/06/2015	Spot Bond				100.00000	0.00000	101.44740			0.00	0	0
Total IV013 SPOT												0.00	0	0
Total For IV013												0.00	0	0
IV014	On	22/06/2015	Spot Bond			8.41000	105.55781	8.41000	105.53406			0.00	0	0
Total IV014 SPOT												0.00	0	0
Total For IV014												0.00	0	0
IV015	On	20/09/2017	Spot Bond				100.00000	0.00000	103.05217			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	101.78862			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			3.27000	97.53272	3.27000	126.56998			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			3.58000	141.66580	3.58000	141.63496			0.00	0	0
Total IV019 SPOT												0.00	0	0
Total For IV019												0.00	0	0
IV022	On	02/04/2022	Spot Bond				100.00000	0.00000	101.16579			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	100.89898			0.00	0	0
Total IV023 SPOT												0.00	0	0
Total For IV023												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.81524			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.64396			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	101.23598			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			3.68500	98.09811	3.68500	98.93298			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			3.68500	98.01633	3.68500	105.15443			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.75363			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.14737			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.97000	111.52647	9.97000	111.49650			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.70955			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			3.68000	140.11892	3.68000	140.08804			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.25000	99.77789	6.25000	99.70975			0.00	0	0
Total IVA449 SPOT									0.00	0	0
Total For IVA449									0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.25000	99.65870	6.25000	99.59072			0.00	0	0
Total IVA450 SPOT									0.00	0	0
Total For IVA450									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA502 On 08/01/2015 Spot Bond			6.40000	99.16538	6.40000	99.09646				0.00	0	0
Total IVA502 SPOT										0.00	0	0
Total For IVA502										0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.40000	99.04483	6.40000	98.97607				0.00	0	0
Total IVA503 SPOT										0.00	0	0
Total For IVA503										0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.40000	98.92457	6.40000	98.85598				0.00	0	0
Total IVA504 SPOT										0.00	0	0
Total For IVA504										0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.45000	98.91626	6.45000	98.72643				0.00	0	0
Total IVA505 SPOT										0.00	0	0
Total For IVA505										0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.67478	6.45000	98.60601				0.00	0	0
Total IVA506 SPOT										0.00	0	0
Total For IVA506										0.00	0	0
IVA507 On 12/02/2015 Spot Bond			6.45000	98.55449	6.45000	98.48588				0.00	0	0
Total IVA507 SPOT										0.00	0	0
Total For IVA507										0.00	0	0
IVA508 On 19/02/2015 Spot Bond			6.45000	98.43449	6.45000	98.36605				0.00	0	0
Total IVA508 SPOT										0.00	0	0
Total For IVA508										0.00	0	0
IVA509 On 26/02/2015 Spot Bond			6.45000	98.31478	6.45000	98.24650				0.00	0	0
Total IVA509 SPOT										0.00	0	0
Total For IVA509										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.17871				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.07047				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.79830				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	100.89921				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.00001			0.00	0	0
Total IVC014 SPOT									0.00	0	0
Total For IVC014									0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	99.91731			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	101.66635			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	100.80109			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	100.80624			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	100.81653			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	100.77018			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	100.65783			0.00	0	0
Total IVC021 SPOT									0.00	0	0
Total For IVC021									0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.46272			0.00	0	0
Total IVC022 SPOT									0.00	0	0
Total For IVC022									0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	101.32550			0.00	0	0
Total IVC023 SPOT									0.00	0	0
Total For IVC023									0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.01071			0.00	0	0
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	99.89392			0.00	0	0
Total IVC025 SPOT									0.00	0	0
Total For IVC025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	99.89505				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.03758				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	100.78798				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.54937				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.41520				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	101.23265				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.09471				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.12240				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	101.12240				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			8.69000	104.03508	8.69000	105.44246				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.88570	100.00000	13.83349				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.92856	100.00000	10.88050				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.66509			0.00	0	0
Total IVC039 SPOT									0.00	0	0
Total For IVC039									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.92000	103.50710	8.92000	105.12889			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.47146			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.12088			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.30262			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	102.06636			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.52741			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.73197			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.21000	105.04603	7.21000	100.72538			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.30962			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	82.71568	100.00000	82.53146			0.00	0	0
Total IVF57U SPOT									0.00	0	0
Total For IVF57U									0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.45740			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG02L On 22/01/2015 Spot Bond			100.00000	86.83303	100.00000	86.63015			0.00	0	0
Total JDG02U SPOT									0.00	0	0
Total For JDG02U									0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.50568			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	32.76800	100.00000	40.86077			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.18571			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	98.11828	100.00000	97.85522			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	85.41021	100.00000	85.21387			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	89.97166	100.00000	89.76483			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	84.33885	100.00000	84.14760			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	94.75288	100.00000	94.51116			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	101.43766			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.48982			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	101.63019			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF03U On 30/10/2015 Spot Bond			100.00000	54.00626	100.00000	53.87543			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	101.89928			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.43747			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.25000	142.05383	8.25000	142.02212			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	101.34513			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	101.23172			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.41640			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	101.64685			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.20956			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.18005			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.42065			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			8.41000	100.29350	8.41000	100.27105		56,683,400,000,000.00	6,740,000,000	3,838,800,000	
Total LGL02 SPOT								56,683,400,000,000.00	6,740,000,000	3,838,800,000	
Total For LGL02								56,683,400,000,000.00	6,740,000,000	3,838,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			8.46000	75.66500	8.46000	98.63177			1,692,000,000,000.00	200,000,000	100,000,000
Total LGL03 SPOT									1,692,000,000,000.00	200,000,000	100,000,000
Total For LGL03									1,692,000,000,000.00	200,000,000	100,000,000
LGL04 On 14/08/2020 Spot Bond			9.00000	103.16688	9.00000	103.14220			11,700,000,000,000.00	1,300,000,000	672,500,000
Total LGL04 SPOT									11,700,000,000,000.00	1,300,000,000	672,500,000
Total For LGL04									11,700,000,000,000.00	1,300,000,000	672,500,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	102.02167			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			9.73000	105.64848	9.73000	105.62105			20,238,400,000,000.00	2,080,000,000	1,040,000,000
Total LHL02 SPOT									20,238,400,000,000.00	2,080,000,000	1,040,000,000
Total For LHL02									20,238,400,000,000.00	2,080,000,000	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	102.20114			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.90573			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.02684			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	102.17178			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.88055			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	99.68630			0.00	0	0
Total MAQ058 SPOT									0.00	0	0
Total For MAQ058									0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	99.13569			0.00	0	0
Total MAQ059 SPOT									0.00	0	0
Total For MAQ059									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.73285			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.66919			0.00	0	0
Total MAQ061 SPOT									0.00	0	0
Total For MAQ061									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.11309			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0
MAQ06 On 13/02/2015 Spot Bond				100.00000	0.00000	99.51753			0.00	0	0
Total MAQ063 SPOT									0.00	0	0
Total For MAQ063									0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0
Total MAQ08U SPOT									0.00	0	0
Total For MAQ08U									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.43560			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.44616			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	94.55959	100.00000	94.31525			0.00	0	0
Total MAQ12U SPOT									0.00	0	0
Total For MAQ12U									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	101.40465			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	100.81324			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.39747			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	101.93238			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	101.25909				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	101.62540				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.16526				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.65619				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.76986				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	100.28580				0.00	0	0
Total MBF040 SPOT										0.00	0	0
Total For MBF040										0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	100.24893				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	100.25458				0.00	0	30,000,000
Total MBF042 SPOT										0.00	0	30,000,000
Total For MBF042										0.00	0	30,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	82.70949	100.00000	82.52569				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	37.96179	100.00000	37.86881				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	92.15190	100.00000	91.91919				0.00	0	0
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	18.34161	100.00000	18.26095				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	22.66170	100.00000	22.49160			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	22.80905	100.00000	22.63785			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	20.06699	100.00000	19.91636			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.35000	103.35927	8.35000	103.33604		9,185,000,000,000.00	1,100,000,000	552,100,000	
Total MBSA01 SPOT								9,185,000,000,000.00	1,100,000,000	552,100,000	
Total For MBSA01								9,185,000,000,000.00	1,100,000,000	552,100,000	
MBSA0 On 15/04/2019 Spot Bond			8.37000	102.82576	8.37000	102.80259		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MCB3N On 13/12/2014 Spot Bond			100.00000		0.00000	101.49150		0.00	0	0	
Total MCB3M SPOT								0.00	0	0	
Total For MCB3M								0.00	0	0	
MCB5N On 13/12/2014 Spot Bond			100.00000		0.00000	101.39259		0.00	0	0	
Total MCB5M SPOT								0.00	0	0	
Total For MCB5M								0.00	0	0	
MCB6N On 13/01/2015 Spot Bond			100.00000		0.00000	100.74920		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	100.90755		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	102.74329		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	102.87118		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			7.54500	102.88603	7.54500	102.86511		0.00	0	0	
Total MEFSB3 SPOT								0.00	0	0	
Total For MEFSB3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			8.34000	106.93904	8.34000	106.91529			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			9.17500	108.05699	9.17500	108.03065		1,101,000,000,000.00		120,000,000	30,000,000
Total MEFSB5 SPOT								1,101,000,000,000.00		120,000,000	30,000,000
Total For MEFSB5								1,101,000,000,000.00		120,000,000	30,000,000
MET01 On 15/12/2014 Spot Bond			6.19000	104.20089	6.19000	104.18329		9,904,000,000,000.00		1,600,000,000	800,000,000
Total MET01 SPOT								9,904,000,000,000.00		1,600,000,000	800,000,000
Total For MET01								9,904,000,000,000.00		1,600,000,000	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.16647		0.00		0	0
Total MFS1A1 SPOT								0.00		0	0
Total For MFS1A1								0.00		0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.20663		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			9.17000	105.74159	9.17000	105.88946		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			7.38000	102.42560	7.38000	102.40510		73,357,200,000,000.00		9,940,000,000	4,970,000,000
Total MGL01 SPOT								73,357,200,000,000.00		9,940,000,000	4,970,000,000
Total For MGL01								73,357,200,000,000.00		9,940,000,000	4,970,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	99.84090		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			8.47000	100.49135	8.47000	100.46859		0.00		0	0
Total MIIL02 SPOT								0.00		0	0
Total For MIIL02								0.00		0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.34293		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			9.05000	108.87944	9.05000	106.56109		7,240,000,000,000.00		800,000,000	400,000,000
Total MMIG02 SPOT								7,240,000,000,000.00		800,000,000	400,000,000
Total For MMIG02								7,240,000,000,000.00		800,000,000	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	16.01349	100.00000	15.97427		0.00		0	0
Total MMS01U SPOT								0.00		0	0
Total For MMS01U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.12605			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			8.17000	100.50140	8.17000	100.47941		2,287,600,000,000.00	280,000,000	140,000,000	
Total MQB02 SPOT								2,287,600,000,000.00	280,000,000	140,000,000	
Total For MQB02								2,287,600,000,000.00	280,000,000	140,000,000	
MTN03 On 13/07/2015 Spot Bond			7.33000	104.56930	7.33000	104.54885		28,440,400,000,000.00	3,880,000,000	970,000,000	
Total MTN03 SPOT								28,440,400,000,000.00	3,880,000,000	970,000,000	
Total For MTN03								28,440,400,000,000.00	3,880,000,000	970,000,000	
MTN04 On 13/07/2017 Spot Bond			8.16000	108.18683	8.16000	108.16332		8,323,200,000,000.00	1,020,000,000	731,500,000	
Total MTN04 SPOT								8,323,200,000,000.00	1,020,000,000	731,500,000	
Total For MTN04								8,323,200,000,000.00	1,020,000,000	731,500,000	
N4A211 On 14/08/2020 Spot Bond			100.89771	6.18520	100.89771	6.17010		0.00	0	0	
Total N4A211 SPOT								0.00	0	0	
Total For N4A211								0.00	0	0	
N4A302 On 14/08/2020 Spot Bond			100.61875	6.26782	100.61875	6.25255		0.00	0	0	
Total N4A302 SPOT								0.00	0	0	
Total For N4A302								0.00	0	0	
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A305 SPOT								0.00	0	0	
Total For N4A305								0.00	0	0	
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A308 SPOT								0.00	0	0	
Total For N4A308								0.00	0	0	
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A311 SPOT								0.00	0	0	
Total For N4A311								0.00	0	0	
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A405 SPOT								0.00	0	0	
Total For N4A405								0.00	0	0	
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A408 SPOT								0.00	0	0	
Total For N4A408								0.00	0	0	
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A411 SPOT								0.00	0	0	
Total For N4A411								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	100.12069				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.13058				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.14188				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.60040	100.00000	0.59895				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.60040	100.00000	0.59895				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			8.66500	97.74304	8.66500	97.72014				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.59000	101.16781	7.59000	101.14734				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.69000	105.34740	8.69000	105.32305				0.00	0	75,300,000
Total NBK11A SPOT										0.00	0	75,300,000
Total For NBK11A										0.00	0	75,300,000
NBK12A On 19/03/2021 Spot Bond			8.50000	105.84869	8.50000	105.82436				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.00000	0.00000	100.01978				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.00000	106.21139	9.00000	106.18557				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				100.00000	0.00000	101.11713				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 26/06/2021 Spot Bond			8.86000	105.87491	8.86000	105.79930			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.84782			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	103.05287			0.00	0	14,500,000,000
Total NBK15B SPOT									0.00	0	14,500,000,000
Total For NBK15B									0.00	0	14,500,000,000
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.69275			0.00	0	13,000,000
Total NBK16B SPOT									0.00	0	13,000,000
Total For NBK16B									0.00	0	13,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.72662			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.12313			0.00	0	10,000,000
Total NBK18B SPOT									0.00	0	10,000,000
Total For NBK18B									0.00	0	10,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.07439			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	101.13594			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.15554			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			6.93000	104.75272	6.93000	104.73301		9,424,800,000,000.00	1,360,000,000	705,800,000	
Total NBK2A SPOT								9,424,800,000,000.00	1,360,000,000	705,800,000	
Total For NBK2A								9,424,800,000,000.00	1,360,000,000	705,800,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.58464		0.00	0	0	
Total NBK2B SPOT								0.00	0	0	
Total For NBK2B								0.00	0	0	
NBK3A On 09/09/2019 Spot Bond			8.17000	114.84303	8.17000	114.81762		26,470,800,000,000.00	3,240,000,000	1,989,700,000	
Total NBK3A SPOT								26,470,800,000,000.00	3,240,000,000	1,989,700,000	
Total For NBK3A								26,470,800,000,000.00	3,240,000,000	1,989,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			10.42500	37.33858	10.42500	37.32843			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			7.13000	101.87483	7.13000	101.85550		13,261,800,000,000.00	1,860,000,000	954,400,000	
Total NBK6A SPOT								13,261,800,000,000.00	1,860,000,000	954,400,000	
Total For NBK6A								13,261,800,000,000.00	1,860,000,000	954,400,000	
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.87258			0.00	500,000,000	500,000,000
Total NBK6B SPOT									0.00	500,000,000	500,000,000
Total For NBK6B									0.00	500,000,000	500,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.70374			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			7.54500	103.77442	7.54500	103.75319		28,369,200,000,000.00	3,760,000,000	2,070,000,000	
Total NBK9A SPOT								28,369,200,000,000.00	3,760,000,000	2,070,000,000	
Total For NBK9A								28,369,200,000,000.00	3,760,000,000	2,070,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.18660			0.00	0	0
Total NBK9B SPOT									0.00	0	0
Total For NBK9B									0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	100.20945			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	101.77319			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	100.98413			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	100.80545			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	101.75383			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	93.07042			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN6: On 02/12/2015 Spot Bond				100.00000	0.00000	101.64611				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6: On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6: On 25/01/2016 Spot Bond				100.00000	0.00000	100.51221				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.00000	0.00000	100.47159				0.00	0	0
Total NCLN66 SPOT										0.00	0	0
Total For NCLN66										0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				100.00000	0.00000	89.41419				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7: On 03/07/2015 Spot Bond				100.00000	0.00000	101.09820				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				100.00000	0.00000	100.01555				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	101.25881				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7: On 20/09/2015 Spot Bond				100.00000	0.00000	101.19457				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	101.67893				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.15519				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	101.13838				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.13759				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	100.39972				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.30907				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			9.59500	107.65733	9.59500	108.18287				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.30110				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			9.63000	106.38873	9.63000	107.07263				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.30907				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	101.17829				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.21826				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.32181				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.33775				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.92000	103.91136	7.92000	103.88906				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.58358			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	103.76416			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			9.55000	106.55399	9.55000	106.90316			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	102.91334			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	100.88035			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	100.81582			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			11.56000	110.96551	11.56000	110.93107		37,685,600,000,000.00	3,260,000,000	1,630,000,000	
Total NEDH1A SPOT								37,685,600,000,000.00	3,260,000,000	1,630,000,000	
Total For NEDH1A								37,685,600,000,000.00	3,260,000,000	1,630,000,000	
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	107.79968			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	102.41931			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			2.17000	170.55408	2.17000	170.52353			0.00	0	0
Total NILB10 SPOT									0.00	0	0
Total For NILB10									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	95.48281	2.60000	138.21898			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.22000	108.07074	8.22000	108.04709			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.33329			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.85000	106.81801	8.85000	106.79260			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.00000	0.00000	99.92532			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A15 On 22/05/2015 Spot Bond				100.00000	0.00000	100.05611			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	99.92961			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	99.92698			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	99.92858			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0
Total For NQ1A18									0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.05000	106.78202	9.05000	108.50968			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B14 On 22/05/2015 Spot Bond				100.00000	0.00000	99.92703			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B15 On 22/05/2050 Spot Bond				100.00000	0.00000	99.92538			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B16 On 22/05/2049 Spot Bond				100.00000	0.00000	99.92644			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			9.25000	106.74631	9.25000	106.71978			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	99.92332				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	99.92431				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	99.92378				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	99.90397				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	99.91048				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	99.92218				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			8.03000	113.97643	8.03000	113.95191				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.90000	119.48739	8.90000	119.45865				0.00	0	300,000,000
Total NRA022 SPOT										0.00	0	300,000,000
Total For NRA022										0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.06500	172.58598	2.06500	172.55553				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			9.69000	119.11757	9.69000	119.08677		48,837,600,000,000.00		5,040,000,000	2,920,000,000	
Total NRA028 SPOT								18,837,600,000,000.00		5,040,000,000	2,920,000,000	
Total For NRA028								18,837,600,000,000.00		5,040,000,000	2,920,000,000	
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.11065				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.94027				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.29331				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	99.66198				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	99.86367				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	102.03431				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.00000	0.00000	102.55060				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	19.20369	100.00000	19.15716				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	58.77034	100.00000	58.62797				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			7.22000	102.10838	7.22000	102.08849		106,278,400,000,000.00	14,720,000,000	8,229,000,000		
Total OML01 SPOT								16,278,400,000,000.00	14,720,000,000	8,229,000,000		
Total For OML01								16,278,400,000,000.00	14,720,000,000	8,229,000,000		
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.06737	100.00000	22.01392				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET01 On 13/09/2015 Spot Bond				100.00000	0.00000	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	90.79556	100.00000	90.57677				0.00	0	0
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.16361			0.00	0	0
Total PMM10 SPOT									0.00	0	0
Total For PMM10									0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.52570			0.00	0	0
Total PMM11 SPOT									0.00	0	0
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.51727			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.42019			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	100.72301			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	101.24693			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	101.25395			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.61639			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			9.15000	107.24316	9.15000	107.16047			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.47253			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.48547			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.49129			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.50422			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.55978			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.57269			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.45069			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			7.67000	43.42680	7.67000	43.41787			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			6.23000	108.16512	6.23000	108.14680	878,204,217,082,000.00	783,018,333,400	623,869,733,800		
Total R158 SPOT							878,204,217,082,000.00	783,018,333,400	623,869,733,800		
Total For R158							878,204,217,082,000.00	783,018,333,400	623,869,733,800		
R158P On 15/09/2015 Spot Bond			6.33500	95.04457	6.33500	95.02820			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.43500	114.39581	6.43500	114.37581	288,758,245,343,000.00	666,473,697,800	492,376,431,100		
Total R159 SPOT							288,758,245,343,000.00	666,473,697,800	492,376,431,100		
Total For R159							288,758,245,343,000.00	666,473,697,800	492,376,431,100		
R159P On 15/09/2016 Spot Bond			6.26500	89.40800	6.26500	89.39277			0.00	0	0
Total R159P SPOT									0.00	0	0
Total For R159P									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.80500	125.21362	7.85000	124.79173	504,958,875,683,500.00	2,755,279,804,700	1,638,800,304,700		
Total R186 SPOT							504,958,875,683,500.00	2,755,279,804,700	1,638,800,304,700		
Total For R186							504,958,875,683,500.00	2,755,279,804,700	1,638,800,304,700		
R187P On 21/12/2026 Spot Bond			7.59000	40.65498	7.59000	40.64670			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			7.51000	38.11893	7.51000	38.11125			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			1.66000	290.72080	1.66000	290.67271			63,476,456,140,000.00	38,238,829,000	26,048,528,500
Total R197 SPOT												3,476,456,140,000.00	38,238,829,000	26,048,528,500
Total For R197												3,476,456,140,000.00	38,238,829,000	26,048,528,500
R201	On	21/12/2014	Spot Bond			5.60000	103.89679	5.61500	103.87961			7,266,000,000,000.00	1,297,500,000	897,500,000
Total R201 SPOT												7,266,000,000,000.00	1,297,500,000	897,500,000
Total For R201												7,266,000,000,000.00	1,297,500,000	897,500,000
R202	On	07/12/2033	Spot Bond			1.75000	235.88188	1.75000	235.84229			238,578,005,750,000.00	136,330,289,000	150,005,617,900
Total R202 SPOT												18,578,005,750,000.00	136,330,289,000	150,005,617,900
Total For R202												18,578,005,750,000.00	136,330,289,000	150,005,617,900
R2023	On	28/02/2023	Spot Bond			7.55000	102.95194	7.60000	102.62538			916,846,382,265,000.00	518,787,600,300	484,862,025,600
Total R2023 SPOT												16,846,382,265,000.00	518,787,600,300	484,862,025,600
Total For R2023												16,846,382,265,000.00	518,787,600,300	484,862,025,600
R203	On	15/09/2017	Spot Bond			6.56500	105.77866	6.61000	105.64270			276,197,313,106,500.00	956,008,730,100	585,069,234,600
Total R203 SPOT												6,197,313,106,500.00	956,008,730,100	585,069,234,600
Total For R203												6,197,313,106,500.00	956,008,730,100	585,069,234,600
R2030	On	31/01/2030	Spot Bond			8.26500	100.16777	8.26500	100.14572			164,161,972,400,500.00	987,799,391,700	526,425,037,600
Total R2030 SPOT												14,161,972,400,500.00	987,799,391,700	526,425,037,600
Total For R2030												14,161,972,400,500.00	987,799,391,700	526,425,037,600
R2032	On	31/03/2032	Spot Bond			8.43000	99.53535	8.43000	99.51278			975,544,646,536,000.00	352,970,895,200	225,217,395,200
Total R2032 SPOT												5,544,646,536,000.00	352,970,895,200	225,217,395,200
Total For R2032												5,544,646,536,000.00	352,970,895,200	225,217,395,200
R2037	On	31/01/2037	Spot Bond			8.55000	102.09536	8.55000	102.07214			055,960,260,115,000.00	591,340,381,300	296,614,081,900
Total R2037 SPOT												5,960,260,115,000.00	591,340,381,300	296,614,081,900
Total For R2037												5,960,260,115,000.00	591,340,381,300	296,614,081,900
R204	On	21/12/2018	Spot Bond			6.88000	107.26270	6.92000	107.09925			381,848,200,384,000.00	1,363,640,726,800	389,218,997,700
Total R204 SPOT												11,848,200,384,000.00	363,640,726,800	389,218,997,700
Total For R204												11,848,200,384,000.00	363,640,726,800	389,218,997,700
R2044	On	31/01/2044	Spot Bond			8.64000	103.83024	8.64000	103.80638			440,288,000,000,000.00	166,700,000,000	172,989,500,000
Total R2044 SPOT												10,288,000,000,000.00	166,700,000,000	172,989,500,000
Total For R2044												10,288,000,000,000.00	166,700,000,000	172,989,500,000
R2048	On	28/02/2048	Spot Bond			8.63000	103.26605	8.63000	103.24195			597,308,602,292,000.00	532,712,468,400	349,545,783,400
Total R2048 SPOT												17,308,602,292,000.00	532,712,468,400	349,545,783,400
Total For R2048												17,308,602,292,000.00	532,712,468,400	349,545,783,400
R207	On	15/01/2020	Spot Bond			7.12500	103.05914	7.17000	102.84780			230,085,577,475,000.00	593,696,221,400	354,411,361,400
Total R207 SPOT												10,085,577,475,000.00	593,696,221,400	354,411,361,400
Total For R207												10,085,577,475,000.00	593,696,221,400	354,411,361,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			7.30500	98.16932	7.35000	97.92837			488,535,046,769,500.00	751,339,499,900	1,005,117,784,900
Total R208 SPOT									18,535,046,769,500.00	751,339,499,900	005,117,784,900
Total For R208									18,535,046,769,500.00	751,339,499,900	005,117,784,900
R209 On 31/03/2036 Spot Bond			8.41000	79.61746	8.47000	79.10839			426,384,802,840,000.00	764,136,124,000	581,962,524,000
Total R209 SPOT									16,384,802,840,000.00	764,136,124,000	581,962,524,000
Total For R209									16,384,802,840,000.00	764,136,124,000	581,962,524,000
R210 On 31/03/2028 Spot Bond			1.68000	175.18060	1.68000	175.15149			31,534,756,848,000.00	18,770,688,600	28,541,467,300
Total R210 SPOT									11,534,756,848,000.00	18,770,688,600	28,541,467,300
Total For R210									11,534,756,848,000.00	18,770,688,600	28,541,467,300
R211 On 31/01/2017 Spot Bond			0.92000	132.51785	0.92000	132.49860			27,157,791,144,000.00	29,519,338,200	68,194,869,100
Total R211 SPOT									17,157,791,144,000.00	29,519,338,200	68,194,869,100
Total For R211									17,157,791,144,000.00	29,519,338,200	68,194,869,100
R212 On 31/01/2022 Spot Bond			1.61000	137.77347	1.61000	137.75090			244,470,031,722,000.00	151,844,740,200	85,528,360,900
Total R212 SPOT									14,470,031,722,000.00	151,844,740,200	85,528,360,900
Total For R212									14,470,031,722,000.00	151,844,740,200	85,528,360,900
R213 On 28/02/2031 Spot Bond			8.27000	90.31887	8.32000	89.89288			055,889,059,075,000.00	974,109,922,500	470,291,535,700
Total R213 SPOT									15,889,059,075,000.00	974,109,922,500	470,291,535,700
Total For R213									15,889,059,075,000.00	974,109,922,500	470,291,535,700
R214 On 28/02/2041 Spot Bond			8.57000	79.96517	8.57000	79.94665			216,815,157,667,000.00	958,788,233,100	653,532,433,100
Total R214 SPOT									16,815,157,667,000.00	958,788,233,100	653,532,433,100
Total For R214									16,815,157,667,000.00	958,788,233,100	653,532,433,100
R227C On 15/03/2015 Spot Bond			6.49500	98.01176	6.49500	97.99467			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			6.33500	95.04457	6.33500	95.02820			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			6.25500	92.22047	6.25500	92.20478			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			6.26500	89.40800	6.26500	89.39277			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			5.62000	99.54021	5.62000	99.52495			0.00	0	0
Total R326C SPOT									0.00	0	0
Total For R326C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R327C On 21/06/2015 Spot Bond			6.40500	96.39744	6.40500	96.38083				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			6.27500	93.53354	6.27500	93.51775				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			6.25500	90.71602	6.25500	90.70076				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			6.31500	87.85845	6.31500	87.84352				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			6.58500	84.59597	6.58500	84.58100				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			6.63500	81.77736	6.63500	81.76278				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			6.92500	78.36024	6.92500	78.34567				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			6.90500	75.79761	6.90500	75.78355				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			6.88500	73.33297	6.88500	73.31940				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			6.87500	70.92733	6.87500	70.91423				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			7.13000	67.63367	7.13000	67.62073				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			7.11000	65.38228	7.11000	65.36980				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R339C On 21/06/2021 Spot Bond			7.27000	62.49915	7.27000	62.48695				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			7.24000	60.43076	7.24000	60.41902				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			7.21000	58.44776	7.21000	58.43645				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			7.18000	56.54622	7.18000	56.53532				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			7.14000	54.76777	7.14000	54.75727				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			7.10000	53.06578	7.10000	53.05566				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			7.79000	48.08186	7.79000	48.07182				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.75000	46.45929	7.75000	46.44964				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			7.71000	44.90879	7.71000	44.89951				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			7.67000	43.42680	7.67000	43.41787				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			7.63000	42.00993	7.63000	42.00133				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			7.59000	40.65498	7.59000	40.64670				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R351C On 21/06/2027 Spot Bond			7.55000	39.35893	7.55000	39.35096			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			7.51000	38.11893	7.51000	38.11125			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	100.96785			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	99.88712			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.01186			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	100.85788			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	20.59138	100.00000	20.54150			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.19357	100.00000	9.17130			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	25.10788	100.00000	25.04638			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	51.66062	100.00000	51.43344			0.00	0	0
Total RCSB4U SPOT									0.00	0	0
Total For RCSB4U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	101.31187			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.49603			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.85503				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	101.05507				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	101.63405				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	100.32489				0.00	0	70,000,000
Total RES12 SPOT										0.00	0	70,000,000
Total For RES12										0.00	0	70,000,000
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.82924				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.31996				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.51873				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.62793				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.74715				0.00	0	0
Total RES29 SPOT										0.00	0	0
Total For RES29										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.58938				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	100.90111				0.00	0	0
Total RES31 SPOT										0.00	0	0
Total For RES31										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.65311				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.86286				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	84.16002				0.00	0	0
Total RP005 SPOT										0.00	0	0
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	81.44226				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	85.06671				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	83.64063				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	101.59556				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.36946				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	92.37846				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.76712	12.35000	105.73270				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.38098	100.00000	13.34857				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.68874				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.57241			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	99.89632			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	101.28677			0.00	0	0
Total RPG03 SPOT									0.00	0	0
Total For RPG03									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	4.30205	100.00000	4.29151			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	23.39007	100.00000	23.33341			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	34.48027	100.00000	34.39674			0.00	0	0
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.52577	100.00000	12.51042			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	28.82853	100.00000	24.99054			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	100.12722			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	77.55283			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			8.65000	107.23014	8.65000	107.20519		13,494,000,000,000.00	1,560,000,000	859,900,000	
Total RW21 SPOT								13,494,000,000,000.00	1,560,000,000	859,900,000	
Total For RW21								13,494,000,000,000.00	1,560,000,000	859,900,000	
RW23 On 10/12/2023 Spot Bond			8.85000	108.30391	8.85000	108.27829		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			9.55000	91.72092	9.55000	109.86711			0.00	0	294,700,000
Total RW28 SPOT									0.00	0	294,700,000
Total For RW28									0.00	0	294,700,000
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.51505			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			7.63500	105.74095	7.63500	105.71942		17,560,500,000,000.00	2,300,000,000	1,150,000,000	
Total SBK12 SPOT								17,560,500,000,000.00	2,300,000,000	1,150,000,000	
Total For SBK12								17,560,500,000,000.00	2,300,000,000	1,150,000,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.91493			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.66000	102.35578	8.66000	107.14978			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.61459			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	102.79377			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.47830			0.00	431,250,000	1,725,000,000
Total SBK17 SPOT									0.00	431,250,000	1,725,000,000
Total For SBK17									0.00	431,250,000	1,725,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.62561			0.00	800,000,000	200,000,000
Total SBK18 SPOT									0.00	800,000,000	200,000,000
Total For SBK18									0.00	800,000,000	200,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.61495			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.88000	101.27341	6.88000	101.25480			0.00	0	0
Total SBK7 SPOT									0.00	0	0
Total For SBK7									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.42000	100.89606	8.42000	100.87320		39,910,800,000,000.00	4,740,000,000	2,370,000,000	
Total SBK9 SPOT								39,910,800,000,000.00	4,740,000,000	2,370,000,000	
Total For SBK9								39,910,800,000,000.00	4,740,000,000	2,370,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27 On 15/09/2015 Spot Bond			7.69000	106.97493	7.69000	106.95264			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	106.75721	7.96000	106.73420			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			7.48000	107.14478	7.48000	107.12305			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			8.01000	102.10237	8.01000	102.08023			0.00	0	43,600,000
Total SBN33 SPOT									0.00	0	43,600,000
Total For SBN33									0.00	0	43,600,000
SBN34 On 15/09/2015 Spot Bond			7.62500	107.02745	7.62500	107.00534			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.79500	106.89017	7.79500	106.86760			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.36552			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	101.04275			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			7.66000	104.56286	7.66000	104.54115			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.09420			0.00	0	0
Total SBS15 SPOT									0.00	0	0
Total For SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.24645			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	105.17425			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			8.82000	110.87088	8.82000	110.84474			0.00	0	500,000,000
Total SBS19 SPOT									0.00	0	500,000,000
Total For SBS19									0.00	0	500,000,000
SBS20 On 15/05/2026 Spot Bond			9.75000	102.20849	9.75000	102.18161			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	100.01803			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.22563			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.14946			0.00	800,000,000	200,000,000
Total SBS23 SPOT									0.00	800,000,000	200,000,000
Total For SBS23									0.00	800,000,000	200,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.27775			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			8.50000	101.29124	8.50000	101.26832		24,310,000,000,000.00	2,860,000,000	1,918,600,000	
Total SBS25 SPOT								24,310,000,000,000.00	2,860,000,000	1,918,600,000	
Total For SBS25								24,310,000,000,000.00	2,860,000,000	1,918,600,000	
SBS26 On 28/02/2017 Spot Bond			100.00000	15.88145	100.00000	15.84649			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			9.14000	108.62342	9.14000	108.59704		45,700,000,000,000.00	5,000,000,000	3,608,000,000	
Total SBS27 SPOT								45,700,000,000,000.00	5,000,000,000	3,608,000,000	
Total For SBS27								45,700,000,000,000.00	5,000,000,000	3,608,000,000	
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.70404			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			8.65000	103.98506	8.65000	103.96100			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.76000	89.26637	9.76000	89.24325			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.37128			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			9.50000	106.38415	9.50000	106.35717			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.24110			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.27487			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			9.65000	111.33781	9.65000	104.51962		28,950,000,000,000.00	3,000,000,000	2,091,100,000	
Total SBS34 SPOT								28,950,000,000,000.00	3,000,000,000	2,091,100,000	
Total For SBS34								28,950,000,000,000.00	3,000,000,000	2,091,100,000	
SBS4 On 16/11/2021 Spot Bond			9.05000	97.82312	9.05000	97.79920		1,810,000,000,000.00	200,000,000	94,100,000	
Total SBS4 SPOT								1,810,000,000,000.00	200,000,000	94,100,000	
Total For SBS4								1,810,000,000,000.00	200,000,000	94,100,000	
SBS9 On 07/07/2016 Spot Bond			7.43500	110.23655	7.43500	110.21468		4,907,100,000,000.00	660,000,000	330,000,000	
Total SBS9 SPOT								4,907,100,000,000.00	660,000,000	330,000,000	
Total For SBS9								4,907,100,000,000.00	660,000,000	330,000,000	
SBSI11 On 07/12/2023 Spot Bond			2.19000	129.53152	2.19000	279.65655		0.00	0	0	
Total SBSI11 SPOT								0.00	0	0	
Total For SBSI11								0.00	0	0	
SBSI12 On 31/01/2017 Spot Bond			1.56500	102.77440	1.56500	130.69698		1,565,000,000,000.00	1,000,000,000	500,000,000	
Total SBSI12 SPOT								1,565,000,000,000.00	1,000,000,000	500,000,000	
Total For SBSI12								1,565,000,000,000.00	1,000,000,000	500,000,000	
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.90019		0.00	0	0	
Total SCM107 SPOT								0.00	0	0	
Total For SCM107								0.00	0	0	
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.79524			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	15.81835	100.00000	15.77961			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				164.86940	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			2.19000	115.00110	2.19000	128.98039			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.86480	6.50000	100.84707			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	102.76460			0.00	3,200,000,000	1,600,000,000
Total SHS01 SPOT									0.00	3,200,000,000	1,600,000,000
Total For SHS01									0.00	3,200,000,000	1,600,000,000
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	101.13003			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	102.65700			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.64000	103.70292	8.64000	103.67895		4,665,600,000,000.00		540,000,000	262,000,000
Total SHS05 SPOT								4,665,600,000,000.00		540,000,000	262,000,000
Total For SHS05								4,665,600,000,000.00		540,000,000	262,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.38893			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.13033			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.24530			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	101.14233			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	21.07350	100.00000	21.02245			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.47473			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	76.70000	100.00000	66.21677			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.36722			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16L On 29/06/2016 Spot Bond			100.00000	23.88207	100.00000	23.82358			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	32.45610	100.00000	32.35365			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	23.87745	100.00000	23.80291			0.00	0	0
Total SHS18U SPOT									0.00	0	0
Total For SHS18U									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.95000	104.93457	8.95000	104.85846			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	100.69478			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	101.10377			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			7.68500	105.66218	7.68500	105.64053		32,891,800,000,000.00	4,280,000,000	2,140,000,000	
Total SLI2 SPOT								32,891,800,000,000.00	4,280,000,000	2,140,000,000	
Total For SLI2								32,891,800,000,000.00	4,280,000,000	2,140,000,000	
SLI3 On 15/08/2023 Spot Bond			8.52000	103.38748	8.52000	102.83642		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			8.01000	102.10237	8.01000	102.08023		52,705,800,000,000.00	6,580,000,000	3,490,000,000	
Total SNT01 SPOT								52,705,800,000,000.00	6,580,000,000	3,490,000,000	
Total For SNT01								52,705,800,000,000.00	6,580,000,000	3,490,000,000	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	99.98090		0.00	0	0	
Total SPDA2 SPOT								0.00	0	0	
Total For SPDA2								0.00	0	0	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.19882		0.00	0	0	
Total SPDA3 SPOT								0.00	0	0	
Total For SPDA3								0.00	0	0	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.47188		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	99.97989		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	99.97934		0.00	0	0	
Total SPDA6 SPOT								0.00	0	0	
Total For SPDA6								0.00	0	0	
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.16721		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			7.71000	106.66754	7.71000	106.64550		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	100.74104		0.00	0	0	
Total SSA02 SPOT								0.00	0	0	
Total For SSA02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.01287			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	100.73277			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.90000	97.24216	8.90000	97.21890		712,000,000,000.00		80,000,000	141,500,000
Total SSA06 SPOT								712,000,000,000.00		80,000,000	141,500,000
Total For SSA06								712,000,000,000.00		80,000,000	141,500,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.78661			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.00000	0.00000	101.26124			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.00000	0.00000	100.52845			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.95800	90.42131	8.95800	90.39954			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			8.45000	92.71928	8.45000	92.69820			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN006 On 21/12/2014 Spot Bond			6.86000	103.78980	6.86000	103.77041			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			8.43000	97.67749	8.43000	97.65558			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.00000	0.00000	101.39784			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.79000	102.65153	7.79000	102.62986			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			2.43500	110.33695	2.43500	110.73713			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2018 Spot Bond			7.87000	102.67109	7.87000	103.75821			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	99.83559			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.45000	111.84242	9.45000	111.81420			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.57263			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.67000	79.89237	9.67000	79.87153			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.64731			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	101.31357			0.00	0	0
Total SSN025 SPOT									0.00	0	0
Total For SSN025									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.70124			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.26095			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.78358			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.50226	0.00000	98.65591			0.00	0	0
Total SY1138 SPOT									0.00	0	0
Total For SY1138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.93127				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	102.78133				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	99.81060				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	99.67042				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	99.65934				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	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	0.00000	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	0.00000	99.93105				0.00	0	0
Total SY1183 SPOT										0.00	0	0
Total For SY1183										0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.86230				0.00	0	0
Total SY1185 SPOT										0.00	0	0
Total For SY1185										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	84.49074	100.00000	84.29561				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.81048			0.00	0	0
Total SY1187 SPOT									0.00	0	0
Total For SY1187									0.00	0	0
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	100.08353			0.00	0	0
Total SY1188 SPOT									0.00	0	0
Total For SY1188									0.00	0	0
SY1189 On 09/12/2014 Spot Bond				100.00000	0.00000	99.67364			0.00	0	0
Total SY1189 SPOT									0.00	0	0
Total For SY1189									0.00	0	0
SY1190 On 10/12/2014 Spot Bond				100.00000	0.00000	99.66196			0.00	0	0
Total SY1190 SPOT									0.00	0	0
Total For SY1190									0.00	0	0
SY1192 On 13/02/2015 Spot Bond				100.00000	0.00000	98.53480			0.00	0	0
Total SY1192 SPOT									0.00	0	0
Total For SY1192									0.00	0	0
SY1193 On 17/12/2014 Spot Bond				100.00000	0.00000	98.58824			0.00	0	0
Total SY1193 SPOT									0.00	0	0
Total For SY1193									0.00	0	0
SY1194 On 10/12/2014 Spot Bond				100.00000	0.00000	99.65524			0.00	0	0
Total SY1194 SPOT									0.00	0	0
Total For SY1194									0.00	0	0
SY1195 On 12/12/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525		630,000,000,000,000.00	16,300,000,000	12,800,000,000	
Total SY1195 SPOT								10,000,000,000,000.00	16,300,000,000	12,800,000,000	
Total For SY1195								10,000,000,000,000.00	16,300,000,000	12,800,000,000	
SY1196 On 17/02/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648		320,000,000,000,000.00	153,200,000,000	56,100,000,000	
Total SY1196 SPOT								10,000,000,000,000.00	153,200,000,000	56,100,000,000	
Total For SY1196								10,000,000,000,000.00	153,200,000,000	56,100,000,000	
SZ18 On 30/09/2015 Spot Bond			6.69000	106.52771	6.69000	106.50846		3,746,400,000,000.00	560,000,000	280,000,000	
Total SZ18 SPOT								3,746,400,000,000.00	560,000,000	280,000,000	
Total For SZ18								3,746,400,000,000.00	560,000,000	280,000,000	
SZ25 On 30/09/2025 Spot Bond			8.46000	105.05361	8.46000	105.02970		0.00	0	0	
Total SZ25 SPOT								0.00	0	0	
Total For SZ25								0.00	0	0	
TF108L On 22/02/2016 Spot Bond			100.00000	44.35514	100.00000	44.24768		0.00	0	0	
Total TF108U SPOT								0.00	0	0	
Total For TF108U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.59490				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	100.32509				0.00	0	0
Total TFS112 SPOT										0.00	0	0
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.58120				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.12633				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.18259				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	99.98247				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	99.76068				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	100.44046				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			7.68500	104.29905	7.68500	104.27768				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.62029				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	100.63686				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A ₃ On 18/07/2017 Spot Bond			7.83000	102.66466	7.83000	102.64324				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A ₄ On 18/07/2017 Spot Bond				100.00000	0.00000	100.61116				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A ₅ On 18/07/2017 Spot Bond				100.00000	0.00000	100.63189				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A ₆ On 18/07/2017 Spot Bond				100.00000	0.00000	102.67472				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A ₇ On 18/10/2038 Spot Bond				100.00000	0.00000	100.61116				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A ₈ On 18/10/2038 Spot Bond				100.00000	0.00000	100.63189				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A ₉ On 18/07/2017 Spot Bond			7.16000	82.94787	7.16000	102.41832				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ₁ On 18/10/2038 Spot Bond				100.00000	0.00000	100.67246				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ₂ On 18/07/2017 Spot Bond				100.00000	0.00000	100.66916				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ₁ On 18/10/2038 Spot Bond				100.00000	0.00000	100.74846				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ₂ On 18/07/2017 Spot Bond				100.00000	0.00000	100.73773				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ₁ On 18/10/2038 Spot Bond				100.00000	0.00000	101.05997				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	101.02328				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	100.61033				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	100.63686				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	102.96889	8.73000	102.89719				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	100.60785				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	100.63189				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			8.39000	98.73563	8.39000	102.13296				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.61928				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.64867				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	100.67411				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.66501				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.67889				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74681			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	100.74350			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	94.61654			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00288			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00614			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.01267			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	99.97975			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	99.97907			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.77000	101.59153	8.77000	103.16489			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	99.97729			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.97510			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.96620			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH9A1(On 18/07/2016 Spot Bond				100.00000	0.00000	100.64951				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A(On 18/04/2036 Spot Bond			101.06155	6.27064	101.06155	6.25531				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	100.75541				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	100.45428				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	100.71545				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D(On 18/04/2036 Spot Bond				100.00000	0.00000	101.06323				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	100.95059				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	100.63692				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	100.64531				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	100.63692				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A(On 18/07/2039 Spot Bond				100.00000	0.00000	100.64531				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.64951				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.63188				0.00	0	0
Total THE9A8 SPOT										0.00	0	0
Total For THE9A8										0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.64531				0.00	0	0
Total THE9A9 SPOT										0.00	0	0
Total For THE9A9										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.69147				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.69147				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.69147				0.00	0	0
Total THE9B3 SPOT										0.00	0	0
Total For THE9B3										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.75855				0.00	0	0
Total THE9C1 SPOT										0.00	0	0
Total For THE9C1										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.77530				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.75436				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.08855				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	101.10937				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	101.10104				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL15 On 29/04/2015 Spot Bond			7.36000	102.65862	7.36000	102.63857			22,963,200,000,000.00	3,120,000,000	1,563,600,000
Total TL15 SPOT									22,963,200,000,000.00	3,120,000,000	1,563,600,000
Total For TL15									22,963,200,000,000.00	3,120,000,000	1,563,600,000
TL20 On 22/02/2020 Spot Bond			9.14000	91.76287	9.14000	91.71064			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			7.51000	104.74648	7.51000	104.72515			270,360,000,000,000.00	36,000,000,000	27,061,693,400
Total TN17 SPOT									270,360,000,000,000.00	36,000,000,000	27,061,693,400
Total For TN17									270,360,000,000,000.00	36,000,000,000	27,061,693,400
TN20 On 17/09/2020 Spot Bond			9.03000	108.40196	9.03000	108.37552			385,372,262,520,000.00	42,676,884,000	22,559,784,000
Total TN20 SPOT									385,372,262,520,000.00	42,676,884,000	22,559,784,000
Total For TN20									385,372,262,520,000.00	42,676,884,000	22,559,784,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.12872	100.00000	1.12519			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			9.33000	109.23319	9.33000	109.20568			200,781,600,000,000.00	21,520,000,000	5,720,000,000
Total TN23 SPOT									200,781,600,000,000.00	21,520,000,000	5,720,000,000
Total For TN23									200,781,600,000,000.00	21,520,000,000	5,720,000,000
TN25 On 19/08/2025 Spot Bond			9.55500	102.03447	9.55500	102.00859			330,603,000,000,000.00	34,600,000,000	18,140,100,000
Total TN25 SPOT									330,603,000,000,000.00	34,600,000,000	18,140,100,000
Total For TN25									330,603,000,000,000.00	34,600,000,000	18,140,100,000
TN27 On 14/11/2027 Spot Bond			9.62000	94.89425	9.62000	94.86963			242,905,000,000,000.00	25,250,000,000	8,383,100,000
Total TN27 SPOT									242,905,000,000,000.00	25,250,000,000	8,383,100,000
Total For TN27									242,905,000,000,000.00	25,250,000,000	8,383,100,000
TN30 On 09/10/2030 Spot Bond			9.96500	111.85670	9.96500	105.41224			69,755,000,000,000.00	7,000,000,000	2,861,000,000
Total TN30 SPOT									69,755,000,000,000.00	7,000,000,000	2,861,000,000
Total For TN30									69,755,000,000,000.00	7,000,000,000	2,861,000,000
TN40 On 01/10/2040 Spot Bond			10.50000	104.64302	10.50000	103.42865			42,000,000,000,000.00	4,000,000,000	16,600,000,000
Total TN40 SPOT									42,000,000,000,000.00	4,000,000,000	16,600,000,000
Total For TN40									42,000,000,000,000.00	4,000,000,000	16,600,000,000
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.85863			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.95963			0.00	800,000,000	400,000,000
Total TNF18 SPOT									0.00	800,000,000	400,000,000
Total For TNF18									0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01152				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01315				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.01325				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.02096				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.03715				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.01324				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	101.00448				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	100.90527				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	100.92359				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.00000	0.00000	95.80629				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	95.54157				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.75134	10.00000	99.72376				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	99.75753	9.75000	99.73063			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	9.76273	100.00000	9.73672			0.00	0	0
Total TR32 SPOT												0.00	0	0
Total For TR32												0.00	0	0
TRAA1	On	14/06/2024	Spot Bond				100.00000	0.00000	101.33123			0.00	0	0
Total TRAA1 SPOT												0.00	0	0
Total For TRAA1												0.00	0	0
TRAA2	On	14/06/2024	Spot Bond				100.00000	0.00000	101.41176			0.00	0	0
Total TRAA2 SPOT												0.00	0	0
Total For TRAA2												0.00	0	0
TRAB1	On	14/06/2024	Spot Bond				100.00000	0.00000	101.45647			0.00	0	0
Total TRAB1 SPOT												0.00	0	0
Total For TRAB1												0.00	0	0
TRAC1	On	14/06/2024	Spot Bond				100.00000	0.00000	101.46541			0.00	0	0
Total TRAC1 SPOT												0.00	0	0
Total For TRAC1												0.00	0	0
TRAD1	On	14/06/2024	Spot Bond				100.00000	0.00000	101.71554			0.00	0	0
Total TRAD1 SPOT												0.00	0	0
Total For TRAD1												0.00	0	0
TRAE1	On	14/06/2024	Spot Bond				100.00000	0.00000	102.26768			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	11.98974	100.00000	11.93702			0.00	0	0
Total TSE01U SPOT												0.00	0	0
Total For TSE01U												0.00	0	0
TSP153	On	27/11/2014	Spot Bond				100.00000	0.00000	99.88938			0.00	0	0
Total TSP153 SPOT												0.00	0	0
Total For TSP153												0.00	0	0
TSP156	On	22/01/2015	Spot Bond				100.00000	0.00000	98.95933			0.00	0	0
Total TSP156 SPOT												0.00	0	0
Total For TSP156												0.00	0	0
TSP158	On	05/02/2015	Spot Bond				100.00000	0.00000	98.52417			0.00	0	0
Total TSP158 SPOT												0.00	0	0
Total For TSP158												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.33874				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	98.04251				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	97.81923				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	97.57601				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	97.33560				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.61186				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	96.34292				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	99.15378				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	95.69901				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.52012				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	95.21964				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	94.90076				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.62220				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	95.48337				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				100.00000	0.00000	99.28563				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	94.39193				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	93.55901				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.56005	100.00000	12.52963				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	88.86458	100.00000	88.65549				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	101.71119				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	101.63705				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	101.60035				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	69.13036	100.00000	68.61147				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	100.64623				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.26850			0.00	0	0
Total TWC069 SPOT									0.00	0	0
Total For TWC069									0.00	0	0
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	102.02313			0.00	0	0
Total TWC070 SPOT									0.00	0	0
Total For TWC070									0.00	0	0
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	101.94831			0.00	0	0
Total TWC071 SPOT									0.00	0	0
Total For TWC071									0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	101.83541			0.00	0	0
Total TWC072 SPOT									0.00	0	0
Total For TWC072									0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.00000	0.00000	100.66370			0.00	0	0
Total TWC073 SPOT									0.00	0	0
Total For TWC073									0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.78734			0.00	0	0
Total TWCJ13 SPOT									0.00	0	0
Total For TWCJ13									0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	101.96225			0.00	0	0
Total TWCJ14 SPOT									0.00	0	0
Total For TWCJ14									0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.61282			0.00	0	0
Total TWCM13 SPOT									0.00	0	0
Total For TWCM13									0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.96855			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			8.75000	111.60571	8.75000	111.57931			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.98166			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	101.00231			0.00	0	0
Total VKC05 SPOT									0.00	0	0
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	100.20589			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	100.21224			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.21258			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	101.07348			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.10181			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.82500	107.78589	6.82500	107.76624		136,500,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								136,500,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								136,500,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.41000	242.62683	1.41000	242.58838		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			6.55000	101.06218	6.55000	101.04448		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			7.11000	104.12162	7.11000	104.10186		66,834,000,000,000.00	9,400,000,000	4,700,000,000	
Total WSP2 SPOT								66,834,000,000,000.00	9,400,000,000	4,700,000,000	
Total For WSP2								66,834,000,000,000.00	9,400,000,000	4,700,000,000	
WSP3 On 28/05/2019 Spot Bond			7.47500	105.59037	7.47500	105.56932		0.00	0	0	
Total WSP3 SPOT								0.00	0	0	
Total For WSP3								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			7.79500	105.15442	7.79500	105.13257				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.89000	105.40573	7.89000	105.38357		42,606,000,000,000.00		5,400,000,000	2,900,000,000	
Total WSP5 SPOT								12,606,000,000,000.00		5,400,000,000	2,900,000,000	
Total For WSP5								12,606,000,000,000.00		5,400,000,000	2,900,000,000	
Z014 On 30/06/2015 Spot Bond			6.18000	96.36300	6.18000	96.34706				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			6.11000	94.67418	6.11000	94.65852				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			5.63000	99.86137	5.63000	99.84599				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			6.18000	96.34706	6.18000	96.33113				0.00	0	0
Total Z071 SPOT										0.00	0	0
Total For Z071										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.86500	72.05110	6.86500	72.03767				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	53.13267	100.00000	53.03187				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	28.12379	100.00000	28.07043				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										1.34e+017	184,506,511,300	397,164,396,200
Total for SPOT :										1.34e+017	184,506,511,300	397,164,396,200
Total Futures										1.34e+017	184,506,512,122	397,164,779,225
Total Options										0.00	0	32,313
Grand Total:										1.34e+017	184,506,512,122	397,164,811,538