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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			125.25594	125.25594	125.68115	125.68115			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.81096	125.81096	126.24800	126.24800			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			328.85000	0.32885	754,060		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			308.85000	0.30885	734,060		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			318.85000	0.31885	744,060		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			1,248.00000	1.24800	810,960		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			1,238.00000	1.23800	800,960		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			1,258.00000	1.25800	820,960		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			9.41185	86.41469	9.53863	85.46094			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.48741	84.04155	9.61768	83.07544			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.55705	85.49524	9.69122	84.51365			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			3,263.81000	3.26381	4,217,560		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			3,333.86000	3.33386	4,287,610		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			3,403.82000	3.40382	4,357,570		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			891.66000	0.89166	1,857,770		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			963.90000	0.96390	1,930,010		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			1,036.05000	1.03605	2,002,160		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	389,510		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			592.08000	0.59208	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	242,710		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			738.88000	0.73888	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	316,160		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			665.43000	0.66543	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	05/02/2015	Bond Future			118.74632	118.74632	118.58018	118.58018			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.70565	120.70565	120.54135	120.54135			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			409.82000	0.40982	243,680		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			419.82000	0.41982	253,680		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			429.82000	0.42982	263,680		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			458.65000	0.45865	294,350		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			468.65000	0.46865	304,350		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			448.65000	0.44865	284,350		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	16
I2038	On 05/02/2015		Bond Future	126.40352	126.40352	126.40168	126.40168			0.00	0	1,318
I2038	On 07/05/2015		Bond Future	128.48905	128.48905	128.49204	128.49204			0.00	0	0
Total I2038 Future										0.00	0	1,318
I2038	On 05/02/2015	122.99	Call			3,411.68000	3.41168	3,413,520		0.00	0	0
I2038	On 05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.00	Call			3,401.68000	3.40168	3,403,520		0.00	0	0
I2038	On 05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.01	Call			3,391.68000	3.39168	3,393,520		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	126.99	Call			1,502.04000	1.50204	1,499,050		0.00	0	0
I2038	On 07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.00	Call			1,492.04000	1.49204	1,489,050		0.00	0	0
I2038	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 07/05/2015	127.01	Call			1,482.04000	1.48204	1,479,050		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	128.68844	128.68844	128.25298	128.25298			0.00	0	5,389
I2046	On 07/05/2015		Bond Future	129.44088	129.44088	129.00300	129.00300			0.00	0	0
Total I2046 Future										0.00	0	5,389
I2046	On 05/02/2015	123.99	Call			4,262.98000	4.26298	4,698,440		0.00	0	0
I2046	On 05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.00	Call			4,252.98000	4.25298	4,688,440		0.00	0	0
I2046	On 05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	124.01	Call			4,242.98000	4.24298	4,678,440		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.00	Call			2,003.00000	2.00300	2,440,880		0.00	0	0
I2046	On 07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	127.01	Call			1,993.00000	1.99300	2,430,880		0.00	0	0
I2046	On 07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 07/05/2015	126.99	Call			2,013.00000	2.01300	2,450,880		0.00	0	0
I2046	On 07/05/2015	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	5,389
I2050	On 05/02/2015		Bond Future	137.86471	137.86471	138.20742	138.20742			0.00	0	2,640
I2050	On 07/05/2015		Bond Future	140.13943	140.13943	140.49274	140.49274			0.00	0	0
Total I2050 Future										0.00	0	2,640
I2050	On 05/02/2015	129.99	Call			8,217.42000	8.21742	7,874,710		0.00	0	0

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			8,207.42000	8.20742	7,864,710		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			8,197.42000	8.19742	7,854,710		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			5,502.74000	5.50274	5,149,430		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			5,492.74000	5.49274	5,139,430		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			5,482.74000	5.48274	5,129,430		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			7.89306	121.29166	8.00902	120.29750		7.58	200,131,239.00	1,650	45,209
R186	On	07/05/2015	Bond Future			7.93827	123.27876	8.05790	122.27297		7.79	0.00	0	0
R186	On	06/08/2015	Bond Future			7.97464	120.11005	8.09846	119.08868		8.24	0.00	0	0
R186	On	05/11/2015	Bond Future			7.99252	122.29604	8.12052	121.25838		7.97	0.00	0	0
Total R186 Future												200,131,239.00	1,650	45,209
R186	On	05/02/2015	Bond Future	8.45	Call			4,198.08000	4.19808	5,015,260	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			519.33000	0.51933	342,350	7.80	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			185.37000	0.18537	112,150	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,349.95000	6.34995	7,273,240	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			178.65000	0.17865	107,780	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,120.26000	8.12026	9,083,690	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			4,528.12000	4.52812	5,367,490	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			442.22000	0.44222	287,430	7.82	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.74	Call			6,205.06000	6.20506	7,123,590	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			70.37000	0.07037	39,640	8.07	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Put			192.31000	0.19231	116,680	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,277.43000	6.27743	7,198,370	7.94	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,592.56000	3.59256	4,220,300	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,919.66000	1.91966	1,541,610	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,493.59000	3.49359	4,112,010	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,984.79000	1.98479	1,597,420	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,542.91000	3.54291	4,166,000	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,952.02000	1.95202	1,569,320	7.90	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,786.36000	3.78636	3,269,270	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,014.40000	3.01440	3,522,670	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,742.86000	3.74286	3,229,760	8.25	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			2,936.62000	2.93662	3,436,910	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			3,830.63000	3.83063	3,309,550	8.24	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,975.16000	2.97516	3,479,440	8.24	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Call			4,488.38000	4.48838	4,897,330	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			3,530.93000	3.53093	2,902,220	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,532.42000	4.53242	4,944,030	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			3,495.32000	3.49532	2,869,270	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,576.68000	4.57668	4,991,420	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			3,460.00000	3.46000	2,837,080	7.97	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,340.29000	8.34029	9,001,090	8.31	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			1,535.93000	1.53593	1,159,070	8.31	0.00	0	2,600
Total R186 Option												0.00	0	25,200
Total For R186												200,131,239.00	1,650	70,409
R197	On	05/02/2015	Bond Future			288.70891	288.70891	288.70703	288.70703			0.00	0	898
R197	On	07/05/2015	Bond Future			293.47221	293.47221	293.48125	293.48125			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			282.97000	0.28297	281,090		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			292.97000	0.29297	291,090		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			302.97000	0.30297	301,090		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			508.75000	0.50875	517,790		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			518.75000	0.51875	527,790		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			528.75000	0.52875	537,790		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			235.93137	235.93137	235.92831	235.92831			0.00	0	50,593
R202	On	07/05/2015	Bond Future			239.82408	239.82408	239.82952	239.82952			0.00	0	0
Total R202 Future												0.00	0	50,593
R202	On	05/02/2015	Bond Future	232.99	Call			2,938.31000	2.93831	2,941,370		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			2,928.31000	2.92831	2,931,370		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			2,918.31000	2.91831	2,921,370		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			1,319.52000	1.31952	1,314,080		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			1,339.52000	1.33952	1,334,080		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			1,329.52000	1.32952	1,324,080		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			7.62657	104.21555	7.74346	103.52166		5.84	0.00	0	10,317
R2023	On	07/05/2015	Bond Future			7.66754	101.99745	7.78878	101.29609		6.25	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.69807	103.76130	7.82445	103.04939		6.35	0.00	0	0
Total R2023 Future												0.00	0	10,317
R2023	On	05/02/2015	Bond Future	8.74	Call			5,715.04000	5.71504	6,393,520	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			37.71000	0.03771	22,300	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,768.28000	5.76828	6,447,410	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			36.08000	0.03608	21,320	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,821.42000	5.82142	6,501,190	6.35	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			34.39000	0.03439	20,270	6.35	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,960.92000	2.96092	3,450,270	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			963.58000	0.96358	751,570	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,999.32000	2.99932	3,491,670	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			945.86000	0.94586	736,850	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,037.94000	3.03794	3,533,280	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			928.39000	0.92839	722,370	6.41	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,288.93000	1.28893	1,069,030	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,676.69000	3.67669	4,171,050	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,271.24000	1.27124	1,053,690	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,034.94000	7.03494	7,669,940	6.73	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			347.14000	0.34714	270,230	6.73	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,603.41000	3.60341	4,093,070	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,306.81000	1.30681	1,084,560	6.54	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,639.98000	3.63998	4,131,990	6.54	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,228
R203	On	05/02/2015	Bond Future			6.64631	107.12319	6.77022	106.82618		1.88	0.00	0	15,535
R203	On	07/05/2015	Bond Future			6.64708	104.71040	6.78367	104.41252		1.93	0.00	0	0
R203	On	06/08/2015	Bond Future			6.60373	106.52137	6.75738	106.21996		1.83	0.00	0	0
Total R203 Future												0.00	0	15,535
R203	On	05/02/2015	Bond Future	7.69	Call			2,179.11000	2.17911	2,471,980	2.06	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			7.51000	0.00751	3,370	2.06	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,671.83000	3.67183	3,968,800	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.06000	0.00006	0,020	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			3,694.69000	3.69469	3,991,660	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.06000	0.00006	0,020	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,717.53000	3.71753	4,014,510	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.05000	0.00005	0,020	2.07	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,235.56000	1.23556	1,470,540	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			205.26000	0.20526	142,360	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,202.25000	1.20225	1,434,780	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			214.94000	0.21494	149,590	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,218.86000	1.21886	1,452,630	2.01	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			210.05000	0.21005	145,940	2.01	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			650.07000	0.65007	817,550	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			664.52000	0.66452	530,590	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			660.50000	0.66050	829,380	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			655.37000	0.65537	522,840	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			640.09000	0.64009	806,160	1.83	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			674.13000	0.67413	538,790	1.83	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	15,590
R2030	On	05/02/2015	Bond Future			8.30977	97.59063	8.44067	96.51001			0.00	0	4,658
R2030	On	07/05/2015	Bond Future			8.36063	99.19015	8.49515	98.09554			0.00	0	0
Total R2030 Future												0.00	0	4,658
R2030	On	05/02/2015	Bond Future	9.26	Call			6,391.82000	6.39182	7,472,440		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			6,243.11000	6.24311	7,323,730		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			6,317.51000	6.31751	7,398,130		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			1,948.09000	1.94809	3,042,700		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			2,026.46000	2.02646	3,121,070		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			2,104.73000	2.10473	3,199,340		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			8.48802	100.86816	8.61892	99.72508			0.00	0	3
R2032	On	07/05/2015	Bond Future			8.53983	98.36458	8.67425	97.20639			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.58490	100.06612	8.72320	98.88943			0.00	0	0
Total R2032 Future												0.00	0	3
R2032	On	05/02/2015	Bond Future	8.51	Call			0.00000	0.00000	193,320		0.00	0	0

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			949.76000	0.94976	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			0.00000	0.00000	17,430		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			1,125.65000	1.12565	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			0.00000	0.00000	105,430		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			1,037.65000	1.03765	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			1,417.97000	1.41797	259,780		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			1,592.71000	1.59271	434,520		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			1,505.28000	1.50528	347,090		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			1,822.77000	1.82277	646,080		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			1,996.34000	1.99634	819,650		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			1,909.50000	1.90950	732,810		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	3
R2037	On	05/02/2015	Bond Future			8.59438	99.30487	8.71467	98.14483			0.00	0	13,845
R2037	On	07/05/2015	Bond Future			8.64566	100.93255	8.76896	99.75736			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.69199	98.41843	8.81870	97.22447			0.00	0	0
Total R2037 Future												0.00	0	14,345
R2037	On	05/02/2015	Bond Future	9.49	Call			6,986.92000	6.98692	8,146,960		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Call			7,071.79000	7.07179	8,231,830		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Call			7,156.53000	7.15653	8,316,570		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			2,234.68000	2.23468	3,409,870		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			2,052.35000	2.05235	3,227,540		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			2,143.58000	2.14358	3,318,770		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			550.28000	0.55028	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	455,080		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			738.88000	0.73888	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	549,450		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			644.51000	0.64451	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			0.00000	0.00000	643,680		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	14,345
R204 On 05/02/2015 Bond Future			6.94979	104.60988	7.06469	104.21919		2.93	0.00	0	10,772
R204 On 07/05/2015 Bond Future			6.97731	106.32361	7.10020	105.93050		2.97	0.00	0	0
R204 On 06/08/2015 Bond Future			6.98204	104.12356	7.11495	103.72525		3.08	0.00	0	0
Total R204 Future									0.00	0	10,772
R204 On 05/02/2015 Bond Future	8.24	Call			3,898.07000	3,898.07	4,286,920	3.22	0.00	0	0
R204 On 05/02/2015 Bond Future	8.24	Put			3.57000	0.00357	1,730	3.22	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Call			3,930.22000	3,930.22	4,319,160	3.22	0.00	0	0
R204 On 05/02/2015 Bond Future	8.25	Put			3.37000	0.00337	1,620	3.22	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Call			3,962.35000	3,962.35	4,351,390	3.22	0.00	0	0
R204 On 05/02/2015 Bond Future	8.26	Put			3.16000	0.00316	1,510	3.22	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Call			1,639.37000	1,639.37	1,940,630	3.09	0.00	0	0
R204 On 07/05/2015 Bond Future	7.49	Put			404.51000	0.40451	312,660	3.09	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Call			1,662.17000	1,662.17	1,965,060	3.09	0.00	0	0
R204 On 07/05/2015 Bond Future	7.50	Put			395.87000	0.39587	305,650	3.09	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Call			1,685.09000	1,685.09	1,989,610	3.09	0.00	0	0
R204 On 07/05/2015 Bond Future	7.51	Put			387.37000	0.38737	298,780	3.09	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Call			3,909.21000	3,909.21	4,275,770	3.30	0.00	0	0
R204 On 06/08/2015 Bond Future	8.41	Put			125.73000	0.12573	93,980	3.30	0.00	0	699
R204 On 06/08/2015 Bond Future	7.74	Call			2,275.60000	2,275.60	2,596,720	3.24	0.00	0	0
R204 On 06/08/2015 Bond Future	7.74	Put			427.66000	0.42766	350,470	3.24	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Call			2,297.87000	2,297.87	2,620,090	3.24	0.00	0	0
R204 On 06/08/2015 Bond Future	7.75	Put			420.70000	0.42070	344,610	3.24	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Call			2,320.22000	2,320.22	2,643,530	3.24	0.00	0	0
R204 On 06/08/2015 Bond Future	7.76	Put			413.83000	0.41383	338,830	3.24	0.00	0	0
Total R204 Option									0.00	0	699
Total For R204									0.00	0	11,471
R2044 On 05/02/2015 Bond Future			8.67760	101.00003	8.79774	99.73898			0.00	0	5,842
R2044 On 07/05/2015 Bond Future			8.72735	102.65544	8.85041	101.37771			0.00	0	0
R2044 On 06/08/2015 Bond Future			8.77245	100.04594	8.89880	98.74766			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			2,063.26000	2,063.26	3,324,310		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Call			2,163.37000	2,163.37	3,424,420		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			1,962.97000	1,962.97	3,224,020		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		1,616.29000	1.61629	2,894,020		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call		1,416.21000	1.41621	2,693,940		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		1,516.33000	1.51633	2,794,060		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put		1,531.99000	1.53199	233,710		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put		1,427.77000	1.42777	129,490		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Put		1,636.39000	1.63639	338,110		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			8.66858	104.81395	8.78363	103.57092		104,813,950.00	1,000	40,123
R2048	On	07/05/2015	Bond Future			8.71419	102.09934	8.83195	100.83975		0.00	0	0
R2048	On	06/08/2015	Bond Future			8.75461	103.86509	8.87539	102.58524		0.00	0	0
Total R2048 Future											104,813,950.00	1,000	40,123
R2048	On	05/02/2015	Bond Future	9.49	Call		7,073.77000	7.07377	8,316,800		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Put		0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Call		7,167.47000	7.16747	8,410,500		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put		0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call		7,260.99000	7.26099	8,504,020		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put		0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call		4,254.65000	4.25465	5,514,240		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put		0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call		4,352.46000	4.35246	5,612,050		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put		0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call		4,156.66000	4.15666	5,416,250		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put		0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put		1,436.63000	1.43663	156,780		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call		0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put		1,329.27000	1.32927	49,420		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call		0.00000	0.00000	57,740		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put		1,222.11000	1.22211	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call		0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option											0.00	0	0
Total For R2048											104,813,950.00	1,000	40,123
R207	On	05/02/2015	Bond Future			7.20292	100.70530	7.31634	100.24234	3.86	10,574,056.50	105	36,307
R207	On	07/05/2015	Bond Future			7.24310	102.35543	7.36277	101.88878	3.94	0.00	0	0
R207	On	06/08/2015	Bond Future			7.26661	100.48142	7.39397	100.00825	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												10,574,056.50	105	36,307
R207	On	05/02/2015	Bond Future	8.49	Call			4,647.60000	4.64760	5,107,510	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			6.50000	0.00650	3,450	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,685.66000	4.68566	5,145,710	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			6.16000	0.00616	3,250	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,723.68000	4.72368	5,183,890	4.23	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			5.80000	0.00580	3,050	4.23	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,586.74000	3.58674	4,010,840	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			171.00000	0.17100	128,450	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,974.75000	1.97475	2,323,480	4.07	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			559.16000	0.55916	441,240	4.07	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,520.65000	3.52065	3,943,230	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			179.48000	0.17948	135,410	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,553.66000	3.55366	3,977,180	4.22	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			175.20000	0.17520	132,070	4.22	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,168.66000	2.16866	2,485,270	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			860.30000	0.86030	703,740	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,192.89000	2.19289	2,510,910	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			848.09000	0.84809	692,940	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,526.09000	1.52609	1,788,440	4.10	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,281.85000	1.28185	1,071,030	4.10	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,144.56000	2.14456	2,459,440	4.18	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			872.67000	0.87267	714,380	4.18	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												10,574,056.50	105	36,443
R208	On	05/02/2015	Bond Future			7.37892	99.39559	7.49132	98.86082		4.73	198,791.18	2	52,029
R208	On	07/05/2015	Bond Future			7.41821	97.62340	7.53569	97.08357		5.02	0.00	0	0
R208	On	06/08/2015	Bond Future			7.44415	99.31181	7.56769	98.76413		5.08	0.00	0	0
R208	On	05/11/2015	Bond Future			7.44291	97.71544	7.57283	97.15958		4.98	0.00	0	0
Total R208 Future												198,791.18	2	52,029
R208	On	05/02/2015	Bond Future	8.49	Call			4,621.47000	4.62147	5,145,890	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			24.47000	0.02447	14,120	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,665.01000	4.66501	5,189,890	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			23.35000	0.02335	13,460	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,708.48000	4.70848	5,233,810	5.15	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			22.19000	0.02219	12,750	5.15	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			585.52000	0.58552	447,280	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,716.68000	2.71668	3,120,430	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			574.04000	0.57404	437,960	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,650.88000	2.65088	3,050,280	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			597.41000	0.59741	456,980	5.19	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,683.59000	2.68359	3,085,180	5.19	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,825.70000	2.82570	3,202,300	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			981.68000	0.98168	810,600	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,854.94000	2.85494	3,233,400	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			967.77000	0.96777	798,550	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,884.29000	2.88429	3,264,620	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			954.01000	0.95401	786,660	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,702.01000	5.70201	6,196,570	5.40	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			233.72000	0.23372	180,600	5.40	0.00	0	198
R208	On	05/11/2015	Bond Future	7.74	Call			2,349.98000	2.34998	2,637,540	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,640.41000	1.64041	1,372,110	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,374.29000	2.37429	2,663,770	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,622.48000	1.62248	1,356,100	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,398.72000	2.39872	2,690,120	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,604.69000	1.60469	1,340,230	5.06	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			4,454.29000	4.45429	4,867,550	5.29	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			678.82000	0.67882	536,220	5.29	0.00	0	2,200
Total R208 Option												0.00	0	2,398
Total For R208												198,791.18	2	54,427
R209	On	05/02/2015	Bond Future			8.50591	80.30971	8.62588	79.34954		11.48	1,606,194.20	20	28,435
R209	On	07/05/2015	Bond Future			8.55120	78.47680	8.67399	77.50391		12.42	0.00	0	0
R209	On	06/08/2015	Bond Future			8.59042	79.83420	8.71632	78.84572		12.71	0.00	0	0
Total R209 Future												1,606,194.20	20	28,435
R209	On	05/02/2015	Bond Future	9.24	Call			4,978.52000	4.97852	5,825,130	11.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			335.63000	0.33563	222,070	11.92	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,040.18000	5.04018	5,889,870	11.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			325.29000	0.32529	214,810	11.93	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,102.00000	5.10200	5,954,850	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			315.22000	0.31522	207,900	11.94	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,564.39000	3.56439	4,313,090	11.71	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			683.38000	0.68338	471,910	11.71	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,608.25000	1.60825	1,293,220	12.60	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,151.50000	4.15150	4,813,230	12.61	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,582.10000	1.58210	1,270,940	12.61	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,054.92000	4.05492	4,708,880	12.59	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,634.75000	1.63475	1,315,820	12.59	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,103.09000	4.10309	4,760,950	12.60	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			733.06000	0.73306	593,080	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,566.85000	4.56685	5,186,870	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			2,483.04000	2.48304	2,114,580	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,611.56000	4.61156	5,234,810	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,453.26000	2.45326	2,088,030	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,656.20000	4.65620	5,282,930	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,423.52000	2.42352	2,061,770	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,153.43000	9.15343	10,001,930	13.38	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												1,606,194.20	20	31,349
R210	On	05/02/2015	Bond Future			177.58984	177.58984	178.19563	178.19563			0.00	0	628
R210	On	07/05/2015	Bond Future			178.44165	178.44165	179.06427	179.06427			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	05/02/2015	Bond Future	175.01	Call			3,185.63000	3.18563	2,579,840		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			3,205.63000	3.20563	2,599,840		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			3,195.63000	3.19563	2,589,840		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			2,074.27000	2.07427	1,451,650		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			2,064.27000	2.06427	1,441,650		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			2,054.27000	2.05427	1,431,650		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			133.01102	133.01102	133.01927	133.01927			0.00	0	1,120
R211	On	07/05/2015	Bond Future			135.20581	135.20581	135.21925	135.21925			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			9.27000	0.00927	1,020		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			29.27000	0.02927	21,020		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			19.27000	0.01927	11,020		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			209.25000	0.20925	195,810		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			229.25000	0.22925	215,810		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			219.25000	0.21925	205,810		0.00	0	0

Contract 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			137.91451	137.91451	138.05086	138.05086				0.00	0	14,864
R212 On 07/05/2015 Bond Future			140.19023	140.19023	140.33411	140.33411				0.00	0	0
Total R212 Future										0.00	0	14,864
R212 On 05/02/2015 Bond Future	137.99	Call			60.86000	0.06086	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			0.00000	0.00000	75,490			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			50.86000	0.05086	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			0.00000	0.00000	85,490			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Call			40.86000	0.04086	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			0.00000	0.00000	95,490			0.00	0	0
R212 On 07/05/2015 Bond Future	140.99	Put			655.89000	0.65589	799,770			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			665.89000	0.66589	809,770			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			675.89000	0.67589	819,770			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			8.36081	91.24089	8.48645	90.24404		9.85		0.00	0	21,766
R213 On 07/05/2015 Bond Future			8.40705	89.19018	8.53591	88.18034		10.64		0.00	0	0
R213 On 06/08/2015 Bond Future			8.44702	90.73259	8.57952	89.70663		10.85		0.00	0	0
Total R213 Future										0.00	0	21,766
R213 On 05/02/2015 Bond Future	9.24	Call			5,856.85000	5.85685	6,779,710	10.44		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			203.13000	0.20313	129,140	10.44		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			5,921.48000	5.92148	6,846,660	10.45		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			196.32000	0.19632	124,650	10.45		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			5,986.23000	5.98623	6,913,670	10.46		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			189.72000	0.18972	120,310	10.46		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,477.22000	3.47722	4,111,740	10.78		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			1,911.23000	1.91123	1,535,910	10.78		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,522.67000	3.52267	4,161,570	10.79		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			1,880.98000	1.88098	1,510,040	10.79		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			3,568.41000	3.56841	4,211,650	10.80		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Put			1,851.12000	1.85112	1,484,520	10.80		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Call			3,003.36000	3.00336	3,520,380	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.49	Put			3,694.65000	3.69465	3,185,710	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Call			3,039.55000	3.03955	3,560,360	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.50	Put			3,653.23000	3.65323	3,148,080	10.85		0.00	0	0
R213 On 06/08/2015 Bond Future	8.51	Call			3,076.59000	3.07659	3,601,190	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			3,612.76000	3.61276	3,111,400	10.86	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,766
R214	On	05/02/2015	Bond Future			8.60718	81.16456	8.72721	80.15758		12.05	81,164.56	1	6,870
R214	On	07/05/2015	Bond Future			8.65135	79.20202	8.77413	78.18151		13.06	0.00	0	0
R214	On	06/08/2015	Bond Future			8.69025	80.57174	8.81609	79.53480		13.36	0.00	0	0
Total R214 Future												81,164.56	1	6,870
R214	On	05/02/2015	Bond Future	9.49	Call			6,164.33000	6.16433	7,091,950	12.74	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			234.86000	0.23486	155,500	12.74	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,229.58000	6.22958	7,159,530	12.75	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			227.44000	0.22744	150,410	12.75	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,294.92000	6.29492	7,227,190	12.76	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			220.23000	0.22023	145,520	12.76	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,623.36000	1.62336	1,306,540	13.34	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			4,589.17000	4.58917	5,296,740	13.35	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,597.22000	1.59722	1,284,280	13.35	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			4,640.36000	4.64036	5,351,780	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,571.43000	1.57143	1,262,340	13.36	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,538.20000	4.53820	5,241,890	13.34	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,342.38000	3.34238	3,870,160	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,966.66000	3.96666	3,457,500	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,381.02000	3.38102	3,912,530	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,922.79000	3.92279	3,417,360	13.36	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,420.44000	3.42044	3,955,670	13.37	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,879.83000	3.87983	3,378,120	13.37	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												81,164.56	1	6,870
Total for Bond												317,405,395.44	2,778	408,210
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			484.92100	484.92100	481.64500	481.64500				14,547,630.00	3	407
GOVI On 07/05/2015 GOVI			492.86200	492.86200	489.54600	489.54600				0.00	0	130
GOVI On 06/08/2015 GOVI			501.29300	501.29300	497.92300	497.92300				0.00	0	0
Total GOVI Future										14,547,630.00	3	537
GOVI On 05/02/2015 GOVI	459.99	Call			216,550.00000	21.65500	249,310,000			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			216,450.00000	21.64500	249,210,000			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			216,350.00000	21.63500	249,110,000			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			395,360.00000	39.53600	428,520,000			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			395,560.00000	39.55600	428,720,000			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			395,460.00000	39.54600	428,620,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	13,030,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			20,670.00000	2.06700	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	12,930,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			20,770.00000	2.07700	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	12,830,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			20,870.00000	2.08700	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										14,547,630.00	3	537
Total for GOVI										14,547,630.00	3	537
AL12 On 05/02/2015 Index Future			538.58500	538.58500	533.08200	533.08200				0.00	0	0
AL12 On 07/05/2015 Index Future			547.40400	547.40400	541.82700	541.82700				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			451.10700	451.10700	449.13100	449.13100				4,511,070.00	1	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			458.49500	458.49500	456.49800	456.49800			0.00	0	0
Total AL37 Future											4,511,070.00	1	116
Total For AL37											4,511,070.00	1	116
AL7T	On	05/02/2015			534.34500	534.34500	530.74700	530.74700			0.00	0	3
AL7T	On	07/05/2015			543.09500	543.09500	539.45300	539.45300			0.00	0	0
Total AL7T Future											0.00	0	3
Total For AL7T											0.00	0	3
ALBI	On	05/02/2015			486.88500	486.88500	483.28400	483.28400			38,950,800.00	8	654
ALBI	On	07/05/2015			494.85800	494.85800	491.21200	491.21200			0.00	0	0
ALBI	On	06/08/2015			503.32300	503.32300	499.61800	499.61800			0.00	0	0
Total ALBI Future											38,950,800.00	8	654
Total For ALBI											38,950,800.00	8	654
IGOV	On	05/02/2015			225.68500	225.68500	225.79800	225.79800			0.00	0	1,093
IGOV	On	07/05/2015			229.40800	229.40800	229.52900	229.52900			0.00	0	80
IGOV	On	06/08/2015			233.35900	233.35900	233.48400	233.48400			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			611.50300	611.50300	611.80900	611.80900			0.00	0	157
ILBI	On	07/05/2015			621.56000	621.56000	621.87300	621.87300			0.00	0	0
Total ILBI Future											0.00	0	157
Total For ILBI											0.00	0	157
Total for Index											43,461,870.00	9	2,103
JIBAR F	On	19/11/2014	Jibar Future		6.11000	93.89000	6.11000	93.89000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future		6.19000	93.81000	6.19000	93.81000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future		6.24000	93.76000	6.24000	93.76000			0.00	0	0
JIBAR F	On	18/02/2015	Jibar Future		6.31000	93.69000	6.32000	93.68000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future		6.35000	93.65000	6.38000	93.62000			0.00	0	2,850
JIBAR F	On	15/04/2015	Jibar Future		6.42000	93.58000	6.45000	93.55000			0.00	0	0
JIBAR F	On	17/06/2015	Jibar Future		6.55000	93.45000	6.59000	93.41000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future		6.70000	93.30000	6.78000	93.22000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future		6.82000	93.18000	6.92000	93.08000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future		6.95000	93.05000	7.08000	92.92000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future		7.07000	92.93000	7.21000	92.79000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future		7.20000	92.80000	7.32000	92.68000			0.00	0	0
Total Jibar Future											0.00	0	7,850
Total For JIBAR FUTURE											0.00	0	7,850
Total for Jibar											0.00	0	7,850
J201	On	22/12/2014	Interest Rate Swap		8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0

Contract 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 :									375,414,895.44	2,790	418,700
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.84996			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			6.79000	101.57814	6.79000	101.52327		28,518,000,000,000.00	4,200,000,000	2,100,000,000	
Total AA03 SPOT								28,518,000,000,000.00	4,200,000,000	2,100,000,000	
Total For AA03								28,518,000,000,000.00	4,200,000,000	2,100,000,000	
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.06053		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			8.19500	105.27874	8.19500	105.20868		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	100.62363		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			8.90000	103.68045	8.90000	103.60607		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	99.77607		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	99.85319		0.00	0	0	
Total AB011 SPOT								0.00	0	0	
Total For AB011								0.00	0	0	
AB013 On 21/11/2018 Spot Bond			9.06000	97.38633	9.06000	97.31600		0.00	0	0	
Total AB013 SPOT								0.00	0	0	
Total For AB013								0.00	0	0	
AB06 On 27/03/2015 Spot Bond			6.91000	101.55074	6.91000	101.49448		414,600,000,000.00	60,000,000	120,000,000	
Total AB06 SPOT								414,600,000,000.00	60,000,000	120,000,000	
Total For AB06								414,600,000,000.00	60,000,000	120,000,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.79637		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB08 SPOT										0.00	0	0
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.51000	104.24725	8.51000	104.17528				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.31000	128.37714	2.31000	276.92860				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	102.10004				0.00	10,214,000,000	5,107,000,000
Total ABFN04 SPOT										0.00	10,214,000,000	5,107,000,000
Total For ABFN04										0.00	10,214,000,000	5,107,000,000
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.75482				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	101.21598				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN09 On 17/03/2020 Spot Bond				100.00000	0.00000	101.26336				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	101.29480				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	100.73685				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	100.47258				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	100.15657				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03U On 12/03/2015 Spot Bond			100.00000	95.02950	100.00000	94.30223				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	172.54278	2.05000	172.45149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.94164	2.76000	164.84506				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	175.79205	2.17000	175.69750				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	185.32179	1.82000	185.22724				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			7.70625	78.85498	7.70625	78.80688				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			7.70625	78.85498	7.70625	78.80688				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	101.16354				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.76699				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	100.64638				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			6.94000	103.70459	6.94000	103.64584				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	100.92106				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			7.08000	107.38696	7.08000	107.32506				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.62941				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	94.55512	2.68000	108.17846				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			2.39000	102.73228	2.39000	161.47448				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	118.35318	2.35000	216.18211				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			9.29000	92.36268	9.29000	92.81398				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.31611				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	101.76000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.99582	9.63000	108.93938				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			9.35500	112.44451	9.35500	112.36027				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			8.60500	91.92539	8.60500	91.86158				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.45000	111.72961	9.45000	111.64508			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	101.40907			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	100.30074			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			7.86000	107.46485	7.86000	107.39621			0.00	0	1,440,000,000
Total ABS10 SPOT									0.00	0	1,440,000,000
Total For ABS10									0.00	0	1,440,000,000
ABS11 On 09/04/2021 Spot Bond			8.61000	104.96145	8.61000	104.88855			0.00	0	500,000,000
Total ABS11 SPOT									0.00	0	500,000,000
Total For ABS11									0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.74000	101.07054	6.74000	101.01623		1,348,000,000,000.00		200,000,000	100,000,000
Total ABS5 SPOT								1,348,000,000,000.00		200,000,000	100,000,000
Total For ABS5								1,348,000,000,000.00		200,000,000	100,000,000
ABS6 On 01/06/2020 Spot Bond			8.64500	101.85399	8.64500	101.78336		518,700,000,000.00		60,000,000	636,366,600
Total ABS6 SPOT								518,700,000,000.00		60,000,000	636,366,600
Total For ABS6								518,700,000,000.00		60,000,000	636,366,600
ABS7 On 11/09/2026 Spot Bond			9.55000	96.35984	9.55000	96.28537		0.00		0	1,460,000,000
Total ABS7 SPOT								0.00		0	1,460,000,000
Total For ABS7								0.00		0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.68500	103.65385	7.68500	103.58908		0.00		0	0
Total ABS9 SPOT								0.00		0	0
Total For ABS9								0.00		0	0
ABS12 On 07/12/2023 Spot Bond			2.12000	221.73022	2.12000	280.78223		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.37000	128.31456	1.37000	131.11451				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			2.09500	130.78558	2.09500	133.34186				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	0.00465	100.00000	0.00459				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	63.33319	100.00000	62.87402				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			11.24000	104.04421	11.24000	103.94996				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	99.84329				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	6.33777	100.00000	6.29132				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	99.83930				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	99.78289				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	37.77607	100.00000	37.49919				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04Z On 20/08/2015 Spot Bond				100.00000	0.00000	99.84729				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	66.36461	11.00000	66.30771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	24.17668	100.00000	23.99948				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	101.27448				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	101.39389				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	101.22121				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	101.25720				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	101.27304				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	102.45023				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.45023				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.46436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.46436				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	102.43608				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	92.51750				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	101.26118				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	101.09025				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	101.23564				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	101.27139				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	101.28573				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	101.25696				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	101.19243				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.04500	105.44871	9.04500	105.37100				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL104 On 26/01/2021 Spot Bond				100.00000	0.00000	100.40999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.06726				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	86.44008				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	174.75405				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	174.78171				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	101.22113				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	102.21684				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	101.62709				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	102.21571				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	103.01385				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.92934				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	101.23168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.89361				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	102.52421				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	101.22546				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	102.34701				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL152 On 20/03/2015 Spot Bond				100.00000	0.00000	101.08739				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	101.06287				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	101.11047				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	101.19975				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	101.14932				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	101.09172				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	101.10759				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	101.61136	10.23000	101.52739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12327				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	101.09893				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.68434				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			9.13500	106.44875	9.13500	106.37084				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	101.19536				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	117.09916	1.75000	117.13225				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	101.27547				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	101.10885				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	101.16830				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	101.20399				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.13259				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	101.54051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25729				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.88776				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.11973				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	102.26591				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.19685				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	101.17009				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.23112				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24983				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.55010				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.80334				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.25423				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.25423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.31807				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.17544				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	101.32494				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	103.32579				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL19€ On 20/06/2017 Spot Bond				100.00000	0.00000	101.31807				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20 On 21/11/2016 Spot Bond				100.00000	0.00000	95.42214				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.27872				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.26106				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	126.09358				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	127.91258				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2016 Spot Bond				100.00000	0.00000	101.10401				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	101.09401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.89137				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	101.12117				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	101.14205				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	101.16830				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	101.10544				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	101.10401				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	101.20819				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	102.13234				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	100.31687				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	100.30951				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	103.09253				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER011 On 18/11/2016 Spot Bond			100.00000	16.73657	100.00000	16.61523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	12.88949	100.00000	12.76783				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	101.72633				0.00	0	0
Total AHF1A1 SPOT										0.00	0	0
Total For AHF1A1										0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.90046				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	102.01653				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	100.52184				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	100.57251				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	100.63997				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	100.49817				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			7.64500	99.11432	7.64500	99.05305				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	100.63837				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.74069				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.50500	101.73977	8.50500	101.66957				0.00	0	2,810,000,000

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 AIR01 SPOT									0.00	0	2,810,000,000
Total For AIR01									0.00	0	2,810,000,000
AIR02 On 30/04/2023 Spot Bond			9.45000	113.34919	9.45000	113.26297			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.13500	106.62670	7.13500	106.56476			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.03000	105.70366	9.03000	105.62759			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	12.17269	100.00000	12.09161			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			9.82500	106.04621	9.82500	105.96333			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			2.64000	165.84844	2.64000	165.75273			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	101.50494			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	101.24239			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	101.29907			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	101.06373			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.38404			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN002 On 22/03/2016 Spot Bond				100.00000	0.00000	101.19086				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN004 On 28/02/2017 Spot Bond				100.00000	0.00000	102.21606				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006 On 20/12/2016 Spot Bond				100.00000	0.00000	101.07139				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN007 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
ASN008 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
ASN009 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
ASN010 On 20/03/2019 Spot Bond				100.00000	0.00000	101.13259				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011 On 20/06/2017 Spot Bond				100.00000	0.00000	101.33512				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012 On 09/12/2015 Spot Bond				100.00000	0.00000	101.61207				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN013 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014 On 04/04/2017 Spot Bond				100.00000	0.00000	101.75000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.45850				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	96.96736				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.60000	131.44255	2.60000	298.59359				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	94.60638				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	103.63829				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.65319				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	100.61634				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	91.99539				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.66682				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.69239				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	14.20444	100.00000	13.88698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			100.00000	5.39687	100.00000	3.56461			0.00	0	13,087,500,000
Total ASN037 SPOT									0.00	0	13,087,500,000
Total For ASN037									0.00	0	13,087,500,000
ASN35 On 20/12/2016 Spot Bond			100.00000	24.63894	100.00000	24.17508			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	14.31015	100.00000	13.88153			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	14.41122	100.00000	13.97957			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	13.95640	100.00000	13.53838			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
BAR0 On 12/06/2018 Spot Bond				100.00000	0.00000	101.26395			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR0 On 20/12/2014 Spot Bond				100.00000	0.00000	101.03251			0.00	0	0
Total BAR002 SPOT									0.00	0	0
Total For BAR002									0.00	0	0
BAR0 On 20/03/2016 Spot Bond				100.00000	0.00000	101.01821			0.00	0	0
Total BAR003 SPOT									0.00	0	0
Total For BAR003									0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.98021			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			8.60500	105.11028	8.60500	105.03732		3,269,900,000,000.00		380,000,000	380,000,000
Total BAW11 SPOT								3,269,900,000,000.00		380,000,000	380,000,000
Total For BAW11								3,269,900,000,000.00		380,000,000	380,000,000
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.82206			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	101.34357			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.62410				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	102.02043				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	101.74750				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			9.18000	106.03455	9.18000	105.95657				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.32000	105.07262	7.32000	105.01038				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	34.26805	100.00000	33.81795				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	101.03412				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			8.46000	104.94346	8.46000	104.87181				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			11.01538	103.22216	11.01538	102.64735				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.05003	101.74174	11.05003	101.60855				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.07996	101.70237	11.07996	101.58135				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.00000	0.00000	101.34973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.11001	101.73183	11.11001	101.53534				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.68796	101.76367	11.68796	101.67907				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	101.38017				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	101.38017				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	101.38024				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.26538	101.15557	11.26538	101.15961				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.20961	102.45752	11.20961	101.61194				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.05003	101.74174	11.05003	101.60855				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.09753	102.12716	11.09753	101.77404				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.26489	97.69693	10.26489	101.38149				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	101.31326				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	101.29261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	101.29261				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA19 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.61424	101.12660	10.61424	101.15184				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.23500	101.11180	11.23500	101.02051				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				100.00000	0.00000	101.25660				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			11.16000	74.95070	11.16000	98.96697				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01025				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				100.00000	0.00000	101.19774				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	90.23897	9.28000	101.12814				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				100.00000	0.00000	101.27461				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			11.00500	71.68751	11.00500	101.35603				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	101.23858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.26861				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	101.26861				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	101.22417				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	101.28864				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	101.28864				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	101.22657				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	101.24639				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	101.28874				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.00000	0.00000	100.94793				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	101.01502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB07 On 31/03/2016 Spot Bond			14.01538	103.57647	14.01538	102.99854				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			15.18324	102.30094	15.18324	102.19078				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.04032	102.18337	14.04032	101.95887				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	101.65718				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	101.65718				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	101.65718				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	101.71668				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	101.44835				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC11 On 31/12/2016 Spot Bond			100.00000	22.99596	100.00000	22.86532				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.99766	100.00000	20.84544				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.11024	100.00000	18.97168				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.79644	100.00000	11.71092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.79644	100.00000	11.71092				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	14.26246	100.00000	14.15906				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	12.35818	100.00000	12.26858				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	100.51522				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	100.46787				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	100.70081				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	100.74200				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	8.04274	100.00000	7.98379				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	8.04274	100.00000	7.98379				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	98.64865				0.00	0	0
Total BCP86U SPOT										0.00	0	0
Total For BCP86U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	95.30026	100.00000	94.55959				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	84.49074	100.00000	83.90805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	104.64995	2.02000	181.41369				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			7.97000	98.49655	7.97000	156.96604				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			7.97000	99.81399	7.97000	157.28022				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			8.35500	98.78306	8.35500	98.71644				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	101.50355				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			7.60500	99.57017	7.60500	99.50860				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.43780				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	100.49707				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	100.50680				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.53919				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.57155				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	100.66176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	22.39087	100.00000	22.22853				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	100.31088				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	100.31693				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	100.31895				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	100.34312				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	100.37531				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	21.90739	100.00000	21.74856				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	21.90739	100.00000	21.74856				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.20827				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	101.29810				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	101.32260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.01000	103.15861	8.01000	103.09150				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	101.39606				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	101.52649				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	15.66396	100.00000	15.54915				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	15.66396	100.00000	15.54915				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		100.00000	100.00000		900,000,000,000,000.00		69,000,000,000	37,000,000,000	
Total BGL01 SPOT								10,000,000,000,000.00		69,000,000,000	37,000,000,000	
Total For BGL01								10,000,000,000,000.00		69,000,000,000	37,000,000,000	
BGL02 On 19/11/2024 Spot Bond			10.84000		10.84000	10.84000		142,004,000,000,000.00		13,100,000,000	13,000,000,000	
Total BGL02 SPOT								12,004,000,000,000.00		13,100,000,000	13,000,000,000	
Total For BGL02								12,004,000,000,000.00		13,100,000,000	13,000,000,000	
BID04 On 23/11/2017 Spot Bond			100.00000		0.00000	99.67639		0.00		0	50,000,000	
Total BID04 SPOT								0.00		0	50,000,000	
Total For BID04								0.00		0	50,000,000	
BID05 On 26/06/2019 Spot Bond			100.00000		0.00000	100.92343		0.00		0	0	
Total BID05 SPOT								0.00		0	0	
Total For BID05								0.00		0	0	
BID06 On 30/06/2019 Spot Bond			8.31500	68.69406	8.31500	105.33661		0.00		0	2,200,000,000	
Total BID06 SPOT								0.00		0	2,200,000,000	
Total For BID06								0.00		0	2,200,000,000	
BIDC41 On 06/02/2015 Spot Bond			100.00000		0.00000	98.50738		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	98.58044		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total B IDC42 SPOT										0.00	0	0
Total For B IDC42										0.00	0	0
B IDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.92992				0.00	0	0
Total B IDC43 SPOT										0.00	0	0
Total For B IDC43										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.54938				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.79334				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.54518				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.62183				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.76116				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	102.34138				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	103.27974				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	63.29655	100.00000	62.83262				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.43068				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	100.44289				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC00 On 17/03/2015 Spot Bond				100.00000	0.00000	97.72029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC002 SPOT									0.00	0	0
Total For BTC002									0.00	0	0
BTC002 On 01/12/2014 Spot Bond				100.00000	0.00000	99.70934			0.00	0	0
Total BTC003 SPOT									0.00	0	0
Total For BTC003									0.00	0	0
BTC003 On 19/01/2015 Spot Bond				100.00000	0.00000	97.40973			0.00	0	0
Total BTC004 SPOT									0.00	0	0
Total For BTC004									0.00	0	0
BTC004 On 20/10/2015 Spot Bond				100.00000	0.00000	93.50112			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC005 On 22/01/2015 Spot Bond				100.00000	0.00000	98.81392			0.00	0	0
Total BTC006 SPOT									0.00	0	0
Total For BTC006									0.00	0	0
BTC006 On 28/01/2015 Spot Bond				100.00000	0.00000	98.71101			0.00	0	0
Total BTC007 SPOT									0.00	0	0
Total For BTC007									0.00	0	0
BTC007 On 02/02/2015 Spot Bond				100.00000	0.00000	98.62554			0.00	0	0
Total BTC008 SPOT									0.00	0	0
Total For BTC008									0.00	0	0
BUS010 On 30/09/2016 Spot Bond			100.00000	27.77823	100.00000	27.57684			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	101.21627			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	99.89881			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.16000	109.24932	9.16000	109.16826			0.00	0	0
Total CBL08 SPOT									0.00	0	0
Total For CBL08									0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.95838			0.00	0	0
Total CBL09 SPOT									0.00	0	0
Total For CBL09									0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.06000	102.28063	9.06000	102.20556		11,234,400,000,000.00	1,240,000,000	620,000,000	

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 CBL11 SPOT									11,234,400,000,000.00	1,240,000,000	620,000,000
Total For CBL11									11,234,400,000,000.00	1,240,000,000	620,000,000
CBL12 On 06/09/2018 Spot Bond			12.20500	99.58234	12.20500	99.48462			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	100.31606			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			11.16500	104.61652	11.16500	104.52390			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	99.98283			0.00	0	642,500,000
Total CBL15 SPOT									0.00	0	642,500,000
Total For CBL15									0.00	0	642,500,000
CBL16 On 18/05/2017 Spot Bond			9.05000	100.83120	9.05000	100.75847			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.87887			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			11.60500	100.59272	11.60500	100.50025			2,321,000,000,000.00	200,000,000	100,000,000
Total CBL18 SPOT									2,321,000,000,000.00	200,000,000	100,000,000
Total For CBL18									2,321,000,000,000.00	200,000,000	100,000,000
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.87456			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.75263			0.00	0	1,030,000,000
Total CBL20 SPOT									0.00	0	1,030,000,000
Total For CBL20									0.00	0	1,030,000,000
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.16336			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.93000	94.32735	9.93000	94.25163			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			9.82000	120.74762	9.82000	120.65277			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.10000	114.15405	10.10000	114.06190				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			8.98000	116.39010	8.98000	116.30539				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	102.10524				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			11.36000	102.47976	11.36000	102.38597				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	103.01556				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	102.06415				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	101.12523				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	101.34917				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	100.56052				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	101.00383				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	101.80597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.10640				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	101.14875				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	101.19756				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	99.78859				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	99.79080				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	99.77910				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	99.99964				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	101.22124				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.97240				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	103.79560	10.11000	103.71217				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.82495				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN188 On 23/08/2016 Spot Bond			2.76000	121.36722	2.76000	121.29631				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	118.47799	3.14000	121.22056				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	101.75720	8.25000	101.68905				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			2.79500	128.98741	2.79500	123.06164				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	126.46030	2.40000	120.65450				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	101.70140				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			8.38500	100.94762	8.38500	100.87930				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	100.53199				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	100.54487				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			8.43500	101.01917	8.43500	100.95040				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.43500	101.01917	8.43500	100.95040				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			8.48500	104.17026	8.48500	104.09933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.25003				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	101.37379				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	100.65112				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	100.65112				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	99.99986				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	101.26673				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	99.80467				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	99.79194				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	102.13312	9.35000	102.05706				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	102.13312	9.35000	102.05706				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.00000	0.00000	101.69324				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.69767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.36077				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	101.18360				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	101.25113				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	101.25468				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	101.18360				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	101.18360				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	101.23589				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	102.03994				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	101.63207				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	102.14759				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	102.14759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	102.14759				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.53143				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN26(On 26/03/2019 Spot Bond			8.93500	103.89883	8.93500	103.82360				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN26(On 30/04/2017 Spot Bond				100.00000	0.00000	101.20805				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN26(On 20/06/2017 Spot Bond				100.00000	0.00000	101.41559				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.53731				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.53040				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.58811				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.00000	0.00000	99.80301				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN27(On 25/05/2017 Spot Bond				100.00000	0.00000	102.02536				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.77149				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN27(On 20/06/2015 Spot Bond				100.00000	0.00000	103.31184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	102.51031				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28 On 21/06/2015 Spot Bond				100.00000	0.00000	101.34012				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28 On 27/06/2015 Spot Bond				100.00000	0.00000	101.13098				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	101.11830				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	100.47507				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	102.12825				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29(On 26/06/2017 Spot Bond				100.00000	0.00000	101.45933				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.22990				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	103.66010				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.11859				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.21662				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.99830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33207				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	101.11868				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	101.11868				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	101.10641				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	131.17443				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	102.65421				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	131.51118				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	130.61336				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	131.24429				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	127.70844				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	127.85992				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	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 CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.57000	96.20568	10.57000	94.53007				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.09000	95.59262	11.09000	96.01185				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	101.05817				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	101.33516				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	100.45391				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	100.33032				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.40091	8.80500	100.33380				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.00000	0.00000	101.17544				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.45836				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	124.09514				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	101.22825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24964				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	101.33232				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	101.27888				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	99.60748				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	101.76756				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	79.16876				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	101.39401				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	101.05817				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	113.19813				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	113.23112				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	100.37514				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	101.54141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.06421				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	101.75680				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	101.45130				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	101.12041				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	101.29242				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	100.37153				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	100.08615				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	101.03404				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	100.35758				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	101.63380				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	101.70504				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.31647				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	100.43879				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	101.07257				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	101.11368	10.55000	101.51664				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			9.75000	105.93436	9.75000	106.35584				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	101.15672				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	100.19518				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			11.89000	107.40941	11.89000	107.91696				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	100.21206				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			11.92000	107.78091	11.92000	107.61149				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.35000	107.26167	10.35000	107.11471				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	100.21206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.41007				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	101.41773				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.30810				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	101.33232				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	101.17544				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	101.10280				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			9.23000	104.62666	9.23000	104.49634				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 30/06/2017 Spot Bond				100.00000	0.00000	101.29986				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN37(On 20/06/2019 Spot Bond				100.00000	0.00000	101.29670				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.55000	101.66090	10.55000	101.57432				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.73048	11.00000	98.99247				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	100.48416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	101.31807				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	100.47917				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.68000	103.93589	11.68000	103.77306				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.44334				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.17544				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	92.06542				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.25393				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.19863				0.00	97,878,000	48,939,000
Total CLN389 SPOT										0.00	97,878,000	48,939,000
Total For CLN389										0.00	97,878,000	48,939,000
CLN389 On 01/10/2016 Spot Bond				100.00000	0.00000	100.74220				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.00000	0.00000	100.56349				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.00000	0.00000	100.43635				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	87.59825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.46182				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	39.67439	7.01000	40.27059				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	166.63878				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			8.35500	98.78306	8.35500	142.17548				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			7.97000	35.66799	7.97000	156.96604				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			7.97000	36.09768	7.97000	157.28022				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.49048				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	93.43483				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.80578				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	100.80578				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	101.26440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.18379				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	101.19968				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	100.79435				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	101.19685				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	100.45391				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	101.09115				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	101.14687				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	101.13973				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	101.14687				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.95035				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.71525				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	107.04810	8.87000	105.28620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.41000	105.82764	8.41000	105.75621				0.00	0	750,000,000
Total COJ04 SPOT										0.00	0	750,000,000
Total For COJ04										0.00	0	750,000,000
COJ05 On 05/06/2023 Spot Bond			9.87000	118.76505	9.87000	118.67129				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			8.12000	107.43160	8.12000	107.36153				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			9.44000	107.90278	9.44000	107.82033				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			9.53000	108.48526	9.53000	108.40249				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			9.88000	96.78703	9.88000	96.71013				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			10.70000	97.72237	10.70000	97.63846				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			10.70000	95.48776	10.70000	95.40620				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.65183				0.00	0	0
Total CPL002 SPOT										0.00	0	0
Total For CPL002										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.68938				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.57362				0.00	0	0
Total CPL005 SPOT										0.00	0	0
Total For CPL005										0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.57140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.66725				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	101.10653				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.52397				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			11.20500	99.48200	11.20500	102.92319				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	13.19045	100.00000	13.09377				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	4.53488	100.00000	4.49207				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	13.41281	100.00000	13.28620				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	100.37830				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			7.73500	99.61919	7.73500	98.64336				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	99.87853				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond			100.00000		0.00000	101.41989				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	101.26493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	100.41141	100.00000	99.61659				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	46.96620	100.00000	45.91654				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	101.39093				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	100.80717				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	103.00607				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	102.31198				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.93062				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	97.94665				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	101.53857				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	100.73606				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	101.73005				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	101.33944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.27432			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			8.43000	106.72212	8.43000	106.64991			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			7.23500	110.25190	7.23500	117.64267			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			8.23000	107.69159	8.23000	107.62081		73,247,000,000.00		8,900,000	1,450,000,000
Total DV22 SPOT								73,247,000,000.00		8,900,000	1,450,000,000
Total For DV22								73,247,000,000.00		8,900,000	1,450,000,000
DV23 On 27/02/2023 Spot Bond			8.93000	108.36929	8.93000	108.29212		81,263,000,000.00		9,100,000	1,060,000,000
Total DV23 SPOT								81,263,000,000.00		9,100,000	1,060,000,000
Total For DV23								81,263,000,000.00		9,100,000	1,060,000,000
DV24 On 18/02/2024 Spot Bond			8.98000	106.76855	8.98000	106.69212		0.00		0	0
Total DV24 SPOT								0.00		0	0
Total For DV24								0.00		0	0
DV29 On 18/02/2029 Spot Bond			9.37500	108.10663	9.37500	108.02592		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC00 On 09/12/2014 Spot Bond				100.00000	0.00000	101.21466		0.00		0	0
Total DVC003 SPOT								0.00		0	0
Total For DVC003								0.00		0	0
DVC00 On 12/12/2014 Spot Bond				100.00000	0.00000	101.12526		0.00		0	0
Total DVC004 SPOT								0.00		0	0
Total For DVC004								0.00		0	0
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	100.95688		0.00		0	0
Total DVC005 SPOT								0.00		0	0
Total For DVC005								0.00		0	0
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.84673		0.00		0	0
Total DVC006 SPOT								0.00		0	0
Total For DVC006								0.00		0	0
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	101.10974		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.04282			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	101.09466			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.90502			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			7.71500	130.23354	7.71500	130.15319			0.00	0	2,010,000,000
Total E170 SPOT									0.00	0	2,010,000,000
Total For E170									0.00	0	2,010,000,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.46868			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	102.87500	0.20000	136.71723		120,000,000,000.00	600,000,000	1,500,000,000	
Total EL15 SPOT								120,000,000,000.00	600,000,000	1,500,000,000	
Total For EL15								120,000,000,000.00	600,000,000	1,500,000,000	
EL28 On 02/05/2028 Spot Bond			2.04000	123.47456	2.01000	123.83310		0.00	0	2,500,000,000	
Total EL28 SPOT								0.00	0	2,500,000,000	
Total For EL28								0.00	0	2,500,000,000	
EL29 On 19/11/2029 Spot Bond			2.02000	111.39145	2.02000	111.33300		0.00	0	2,500,000,000	
Total EL29 SPOT								0.00	0	2,500,000,000	
Total For EL29								0.00	0	2,500,000,000	
EL30 On 29/07/2030 Spot Bond			2.00000	112.81265	2.00000	112.75364		0.00	0	11,450,000,000	

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 EL30 SPOT										0.00	0	11,450,000,000
Total For EL30										0.00	0	11,450,000,000
EL31 On 02/06/2031 Spot Bond			2.18000	103.08235	2.18000	103.02684				0.00	0	28,600,000,000
Total EL31 SPOT										0.00	0	28,600,000,000
Total For EL31										0.00	0	28,600,000,000
EMM01 On 28/07/2020 Spot Bond			9.33000	108.52590	9.33000	108.44525				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			9.18000	109.21425	9.18000	109.13305				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			9.75000	102.18014	9.75000	102.09955				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.00000	93.83861	10.00000	96.15706				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			10.15000	104.78384	10.15000	103.23660				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	99.95935				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.64305				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	101.29308				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.16647				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	100.15997				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	101.58188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC1 On 19/02/2015 Spot Bond				100.00000	0.00000	99.90910				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC1 On 05/11/2015 Spot Bond				100.00000	0.00000	100.15153				0.00	0	0
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EQ209L On 11/06/2015 Spot Bond			100.00000	63.39041	100.00000	62.79206				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211L On 14/11/2014 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	86.50581	100.00000	85.93544				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	129.54596	3.00000	129.46728				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			11.10000	105.91374	11.10000	105.82051				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	103.25112				0.00	1,500,000,000	500,000,000
Total EQS04 SPOT										0.00	1,500,000,000	500,000,000
Total For EQS04										0.00	1,500,000,000	500,000,000
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	99.19648				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	101.08262				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			9.58500	98.26982	9.58500	98.19401				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.86760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.72802				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				100.00000	0.00000	99.93392				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	99.93895				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	99.93486				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	100.30674				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	99.94011				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	99.93764				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	99.94060				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.93854				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	99.94479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.94560			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.07000	102.17473	7.07000	102.11624			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.54500	105.76086	7.54500	105.69632		823,159,500,000.00		109,100,000	12,209,100,000
Total ES18 SPOT								823,159,500,000.00		109,100,000	12,209,100,000
Total For ES18								823,159,500,000.00		109,100,000	12,209,100,000
ES23 On 25/01/2023 Spot Bond			8.31000	112.99629	8.31000	112.92131		98,686,236,000.00		11,875,600	4,607,582,700
Total ES23 SPOT								98,686,236,000.00		11,875,600	4,607,582,700
Total For ES23								98,686,236,000.00		11,875,600	4,607,582,700
ES26 On 02/04/2026 Spot Bond			8.68000	95.05205	8.68000	94.98550		149,296,000,000.00		17,200,000	3,225,500,000
Total ES26 SPOT								149,296,000,000.00		17,200,000	3,225,500,000
Total For ES26								149,296,000,000.00		17,200,000	3,225,500,000
ES33 On 15/09/2033 Spot Bond			9.33000	85.19550	9.45000	84.21427		230,451,000,000.00		24,700,000	134,260,000,000
Total ES33 SPOT								230,451,000,000.00		24,700,000	134,260,000,000
Total For ES33								230,451,000,000.00		24,700,000	134,260,000,000
ES42 On 25/04/2042 Spot Bond			9.53000	90.55851	9.53000	90.48904		696,643,000,000,000.00		73,100,000,000	46,000,000,000
Total ES42 SPOT								696,643,000,000,000.00		73,100,000,000	46,000,000,000
Total For ES42								696,643,000,000,000.00		73,100,000,000	46,000,000,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.90028		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	99.89683		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	99.80021		0.00		0	0
Total FIFB01 SPOT								0.00		0	0
Total For FIFB01								0.00		0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.58328		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	101.05042		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.36938			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	101.23616			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	100.71689			0.00	0	0
Total FIFC13 SPOT									0.00	0	0
Total For FIFC13									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.64163	100.00000	10.56447			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	10.35655	100.00000	10.28146			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	101.26534			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	99.80709			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	101.41222			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4L On 15/09/2023 Spot Bond				100.00000	0.00000	101.51007			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			9.00500	101.74874	9.00500	101.67531		81,945,499,099,500.00	9,099,999,900	3,733,333,300	
Total FRB05 SPOT								11,945,499,099,500.00	9,099,999,900	3,733,333,300	
Total For FRB05								11,945,499,099,500.00	9,099,999,900	3,733,333,300	
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	101.22786		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	101.22778		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.39903				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.87175				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.68179				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.70966				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			9.93000	105.05557	9.93000	104.82864				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			10.80500	108.73157	10.80500	108.63782				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	101.33628				0.00	0	25,000,000
Total FRBC22 SPOT										0.00	0	25,000,000
Total For FRBC22										0.00	0	25,000,000
FRBI22 On 31/01/2022 Spot Bond			2.09500	132.52363	2.09500	133.34186				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	129.87784	2.15000	280.16946				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			2.39500	104.49613	2.39500	111.01695				0.00	0	2,100,000,000
Total FRBI25 SPOT										0.00	0	2,100,000,000
Total For FRBI25										0.00	0	2,100,000,000
FRBI28 On 31/03/2028 Spot Bond			2.37000	102.96341	2.37000	161.83803				0.00	0	200,000,000
Total FRBI28 SPOT										0.00	0	200,000,000
Total For FRBI28										0.00	0	200,000,000
FRBI33 On 07/12/2033 Spot Bond			2.24000	120.21877	2.24000	219.59172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0:On 15/09/2015 Spot Bond			7.35000	107.16465	7.35000	107.10056				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			7.79100	63.58351	7.79100	62.94156				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			9.45300	40.72609	9.45300	39.81936				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	39.42744	9.69000	38.50051				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	77.65957	100.00000	77.16702				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	79.98661	100.00000	79.50476				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	102.03539				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	101.40839				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.22128				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11:On 20/06/2017 Spot Bond				100.00000	0.00000	101.33933				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	99.93996	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11:On 20/06/2017 Spot Bond			7.47000	99.93996	7.47000	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 FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC116 On 20/06/2017 Spot Bond				100.00000	0.00000	101.31807				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	101.25677				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47891				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	101.29670				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124 On 20/09/2017 Spot Bond			6.00000	99.95174	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC125 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	101.37789				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	101.69462				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	101.64501				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.92524	100.09221	18.78642				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.17830				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	111.36938				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.56637				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.92899				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.31046				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.32488				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	101.21116				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	101.23253				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	101.60955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21113				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	58.85496	13.22500	58.79188				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	101.14260				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	101.14402				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	101.68162				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	101.19542				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			3.62500	96.07820	3.62500	99.33598				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	101.24679				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.24679				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond				100.00000	0.00000	101.99332				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	101.05817				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	99.27558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.17544				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.14831				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	100.20157				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				100.00000	0.00000	101.34228				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179 On 10/02/2016 Spot Bond				100.00000	0.00000	100.08403				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180 On 06/08/2023 Spot Bond				100.00000	0.00000	100.19948				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.43912				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182 On 20/12/2018 Spot Bond				100.00000	0.00000	101.53857				0.00	0	0
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	101.22111				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	101.50884				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	101.13545				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	101.23253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.23253				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	101.20832				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	100.90597				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	100.95498				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	101.09598				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	100.73952				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	101.30097				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	100.72233				0.00	0	0
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	101.07787				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	100.69971				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	100.70161				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	100.62108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.56437				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	100.62108				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	100.56210				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	100.17822				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	100.34434	8.75000	97.79729				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	103.04963				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	9.48980	100.00000	9.40023				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	8.67057	100.00000	8.58872				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	101.05328				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	1.46079	100.00000	1.43818				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.99885				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	22.32287	100.00000	21.82398				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.15127				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	0.40835	100.00000	0.39212				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	20.41386	100.00000	19.95762				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.15123				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	9.53050	100.00000	9.31750				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.15086				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.14316				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.21892				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.20537				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			2.90500	99.36090	2.90500	126.53763				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	100.08142				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	100.08035				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC224 On 10/11/2016 Spot Bond				100.00000	0.00000	100.08035			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC225 On 20/05/2020 Spot Bond			100.00000		100.00000	0.00000			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	101.31474			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	101.30758			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	101.51982			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	100.38519			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			3.43500	117.18880	3.43500	122.30039			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	101.33060			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	101.34355			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			3.48500	107.74539	3.48500	121.90912			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			3.46500	105.36022	3.46500	122.06546			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			2.69000	102.29580	2.69000	127.47980			0.00	0	0
Total FRC72 SPOT									0.00	0	0
Total For FRC72									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC74 On 20/09/2016 Spot Bond			2.76000	101.53280	2.76000	134.70191			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	100.43183			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	101.16361			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	101.32200			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	102.14756			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	101.53481			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	101.48020			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.26533			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				100.00000	0.00000	101.26390			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	102.43645			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	101.16746			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	10.46082	100.00000	10.38415			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD021 On 01/06/2016 Spot Bond			100.00000	25.32974	100.00000	25.14409			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD041 On 04/07/2015 Spot Bond			100.00000	61.12745	100.00000	60.55670			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	16.80804	100.00000	16.64939			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.83000	151.15542	4.83000	151.04181			0.00	0	0
Total FRI15 SPOT									0.00	0	0
Total For FRI15									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.99008			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	101.56577			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	101.62554			0.00	0	400,000,000
Total FRJ17 SPOT									0.00	0	400,000,000
Total For FRJ17									0.00	0	400,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.85604			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	100.85116			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.89752			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	100.64931			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			1.91800	84.08514	1.91800	107.78379			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0

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 31/01/2038 Spot Bond			2.38000	103.64111	2.38000	136.03703			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	100.47938			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.69860	10.38000	100.61451			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.69860	10.38000	100.61451			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.35852			0.00	0	0
Total FRS107 SPOT									0.00	0	0
Total For FRS107									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.52000	101.16185	2.52000	109.76756			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.55000	209.35492	2.55000	210.14817			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.49000	110.41494	2.49000	110.35279			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 03/04/2015 Spot Bond				100.00000	0.00000	100.72826			0.00	0	0
Total FRS111 SPOT									0.00	0	0
Total For FRS111									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.58000	208.46746	2.58000	209.26110			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.41232			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			2.48000	110.22364	2.48000	110.16170			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			2.58000	108.67024	2.58000	108.60830			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	100.88776			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	48.11800			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	100.14276			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			2.68500	107.27881	2.68500	106.61501			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.70000	113.90188	2.70000	260.69643			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.75000	111.91911	2.75000	258.87465			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.41000	96.71465	2.41000	97.06004			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			2.78000	159.22454	2.78000	203.46420			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	125.16709	2.66000	269.99639			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	129.78343	2.16000	279.96557			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			2.88000	123.19926	2.88000	265.74689				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			2.56500	102.02219	2.56500	129.34425				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	100.38374				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			2.09500	133.41268	2.09500	129.26471				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	100.56101				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	100.82431				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	100.21344				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.36000	109.96274	2.36000	109.90202				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	20.06247	104.97509	19.90892				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	24.36614	101.07593	24.18584				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	16.30726	100.44759	16.18726				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	22.67602	100.76967	22.50869				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	117.77993	2.07000	117.71744			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			2.34000	97.52066	2.34000	111.57432			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	98.62432			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			2.37000	97.25483	2.37000	111.26991			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.87050			0.00	0	0
Total FRS88 SPOT									0.00	0	0
Total For FRS88									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.36000	127.91249	2.36000	349.59718			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	100.08483			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	101.72151			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			6.52000	102.23825	6.52000	102.18461		5,216,000,000,000.00	800,000,000	300,000,000	
Total FRX15 SPOT								5,216,000,000,000.00	800,000,000	300,000,000	
Total For FRX15								5,216,000,000,000.00	800,000,000	300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX16 On 15/09/2016 Spot Bond			7.57500	102.08768	7.57500	102.02480			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			7.89000	102.97927	7.89000	102.91325			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.04500	108.15529	8.04500	108.08501			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			8.53500	101.90797	8.53500	101.83779		8,535,000,000,000.00	1,000,000,000	1,300,000,000	
Total FRX19 SPOT								8,535,000,000,000.00	1,000,000,000	1,300,000,000	
Total For FRX19								8,535,000,000,000.00	1,000,000,000	1,300,000,000	
FRX20 On 01/10/2020 Spot Bond			8.76000	101.06676	8.76000	100.99537			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			9.37000	92.45564	9.37000	92.38552			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			9.47000	112.87489	9.47000	112.78932			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.79000	100.38482	9.79000	99.11717		13,510,200,000,000.00	1,380,000,000	1,190,000,000	
Total FRX26 SPOT								13,510,200,000,000.00	1,380,000,000	1,190,000,000	
Total For FRX26								13,510,200,000,000.00	1,380,000,000	1,190,000,000	
FRX31 On 21/02/2031 Spot Bond			10.15500	97.08071	10.15500	97.00234			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			10.13000	80.74760	10.13000	80.68185			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	101.00507			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	101.04115			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.05557				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	101.09157				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	101.14920				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	101.19242				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	101.37952				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.59747				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.66796				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.68447				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.73148				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.80205				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.86085				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	102.11955			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.89200			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	101.04948			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			8.81000	102.37883	8.81000	102.30611			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	100.48904			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.34554			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	100.35272			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	100.36660			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	100.38382			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.40769				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	101.42328				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	100.72164				0.00	0	250,000,000
Total GRT02 SPOT										0.00	0	250,000,000
Total For GRT02										0.00	0	250,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.62212				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	102.37420				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	100.51552				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.34807				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	99.85590				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	101.05121				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	99.82513				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.92142				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	102.19932				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	100.45490				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.80057				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	101.26547				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	100.22591				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.22856				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	100.52726				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	100.49364				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1B On 19/07/2045 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	100.53196				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			7.31806	101.60760	7.31806	97.93253				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	100.55560				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.31850	101.20990	8.31850	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	100.58598				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			8.76888	101.24358	8.76888	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	100.62308				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.60747			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	100.69921			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	100.72339			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	100.14179			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.84000	104.54648	8.84000	104.47278			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			7.95500	110.96874	7.95500	110.89820		11,137,000,000,000.00	1,400,000,000	1,430,000,000	
Total HWAY20 SPOT								11,137,000,000,000.00	1,400,000,000	1,430,000,000	
Total For HWAY20								11,137,000,000,000.00	1,400,000,000	1,430,000,000	
HWAY2 On 07/12/2023 Spot Bond			1.97000	131.59162	1.97000	283.87053		19,306,000,000,000.00	9,800,000,000	9,800,000,000	
Total HWAY23 SPOT								19,306,000,000,000.00	9,800,000,000	9,800,000,000	
Total For HWAY23								19,306,000,000,000.00	9,800,000,000	9,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.97000	134.50439	1.97000	290.15397		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			9.42000	101.20365	9.42000	101.12774		0.00	0	3,823,600,000	
Total HWAY34 SPOT								0.00	0	3,823,600,000	
Total For HWAY34								0.00	0	3,823,600,000	
HWAY3 On 31/07/2035 Spot Bond			9.33000	101.98667	9.33000	101.91088		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF01 On 26/03/2015 Spot Bond			100.00000	90.32258	100.00000	89.65517			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	23.59105	100.00000	23.41814			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	59.49385	100.00000	59.06252			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	28.43107	100.00000	28.22495			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	16.65558	100.00000	16.53483			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	91.77338	100.00000	91.09525			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.71500	118.19301	1.73000	117.97149		18,444,825,000,000.00	10,755,000,000	106,881,717,700	
Total I2025 SPOT								18,444,825,000,000.00	10,755,000,000	106,881,717,700	
Total For I2025								18,444,825,000,000.00	10,755,000,000	106,881,717,700	
I2038 On 31/01/2038 Spot Bond			1.76000	125.88317	1.76000	125.81974		81,399,296,000,000.00	46,249,600,000	95,100,100,800	
Total I2038 SPOT								81,399,296,000,000.00	46,249,600,000	95,100,100,800	
Total For I2038								81,399,296,000,000.00	46,249,600,000	95,100,100,800	
I2046 On 31/03/2046 Spot Bond			1.79500	126.43140	1.79500	126.36714		11,488,000,000,000.00	6,400,000,000	54,851,597,300	
Total I2046 SPOT								11,488,000,000,000.00	6,400,000,000	54,851,597,300	
Total For I2046								11,488,000,000,000.00	6,400,000,000	54,851,597,300	
I2050 On 31/12/2050 Spot Bond			1.78000	137.32550	1.77000	137.59588		51,440,932,000,000.00	28,899,400,000	30,352,076,200	
Total I2050 SPOT								51,440,932,000,000.00	28,899,400,000	30,352,076,200	
Total For I2050								51,440,932,000,000.00	28,899,400,000	30,352,076,200	
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.60000		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			7.24000	102.82937	7.24000	102.76957		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.79441			0.00	0	1,000,000,000
Total IBL13 SPOT									0.00	0	1,000,000,000
Total For IBL13									0.00	0	1,000,000,000
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.70142			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			7.98500	103.51730	7.98500	103.45015			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			7.71000	108.29561	7.71000	108.22773			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			7.80500	102.77344	7.80500	102.70930			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	100.22365			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.53000	101.58740	1.53000	130.66709			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			2.16500	104.69540	2.16500	132.73762			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	101.05947			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	101.54837			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			7.83000	103.81760	7.83000	103.75191			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	101.52879			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	102.25379				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	100.07983				0.00	0	0
Total IBL43 SPOT										0.00	0	0
Total For IBL43										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.43500	101.76463	8.43500	101.69574				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			8.90500	95.71554	8.90500	95.64758				0.00	0	2,390,000,000
Total IBL46 SPOT										0.00	0	2,390,000,000
Total For IBL46										0.00	0	2,390,000,000
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.04242				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			7.91000	99.23968	7.91000	99.17625				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.95500	103.28232	8.95500	103.18519				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	100.14821				0.00	0	500,000,000
Total IBL52 SPOT										0.00	0	500,000,000
Total For IBL52										0.00	0	500,000,000
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.27550				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	101.11292	7.90000	101.04908				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			8.21500	102.05286	8.21500	101.98590				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	100.30367				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.01750				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			7.48000	104.31123	7.48000	104.24880				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			8.17500	105.93331	8.17500	105.86414				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			9.38000	107.86734	9.38000	107.78676				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.90506				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	100.40504				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.31255				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	100.31911				0.00	0	1,000,000,000
Total IBL64 SPOT										0.00	0	1,000,000,000
Total For IBL64										0.00	0	1,000,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.32553				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	0.00606	100.00000	0.00602				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	100.53179				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	100.46062				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			8.58000	99.48772	8.58000	99.41886			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	100.39581	5.00000	100.35541			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	100.39581	5.00000	100.35541			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	101.47352	5.00000	101.43267			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	100.39423	5.00000	100.35337			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	100.70266	4.00000	100.66961			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.66395	4.00000	100.30512			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	31.28937	100.00000	34.20550			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	31.11284	100.00000	33.95420			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	31.11284	100.00000	33.95420			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	105.77445	9.20000	105.69606			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	101.06223			0.00	0	0
Total IHL01 SPOT									0.00	0	0
Total For IHL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	101.06223				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	99.93397				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	8.53359	100.00000	8.47105				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	100.93516				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	83.90805	100.00000	83.33333				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			8.73500	101.58142	8.73500	101.51054				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.72182				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	13.45437	100.00000	10.68546				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	61.12745	100.00000	60.55670				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	86.08491	100.00000	85.48009				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	93.83033	100.00000	93.11224				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	9.71573	100.00000	9.58811				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN448U On 25/11/2014 Spot Bond			100.00000	99.39840	100.00000	98.60533			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	99.98288	6.25000	99.88028			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	99.86320	6.25000	99.76085			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	99.74381	6.25000	99.64170			0.00	0	0
Total INA449 SPOT									0.00	0	0
Total For INA449									0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.25000	99.62470	6.25000	99.52284			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	99.01044	6.40000	98.90741			0.00	0	0
Total INA503 SPOT									0.00	0	0
Total For INA503									0.00	0	0
INA504 On 20/01/2015 Spot Bond			6.40000	98.89026	6.40000	98.78749			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	98.76089	6.45000	98.65758			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	98.64038	6.45000	98.53733			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	98.52017	6.45000	98.41737			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	98.40025	6.45000	98.29770			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	98.28063	6.45000	98.17832			0.00	0	0
Total INA509 SPOT									0.00	0	0
Total For INA509									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	101.16730				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			11.01538	102.66081	11.01538	102.24033				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			11.01538	101.41531	11.01538	101.33987				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	101.27836				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.90041				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	101.25428				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.79392	6.50000	100.74081				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	101.28244				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.43341				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	101.22593				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	100.60844				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	101.23253				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.20848				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.96094				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.94889				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	100.19311				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	100.07164				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	99.93272				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	99.93353				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	95.82922				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	103.07397				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	102.51593				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	100.52962				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	101.07753				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	101.22657			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	101.40610			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	103.66986			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	100.05258			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	86.49289	100.00000	85.88235			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	100.82024			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.67235			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	100.68101			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			8.49500	101.48279	8.49500	101.41323			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.91897			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.94049			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.95486			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.61381				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	100.64474				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	101.88695				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			9.42000	99.68618	9.42000	99.61139				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	101.24342				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			8.40000	104.77772	8.40000	104.70629				0.00	0	2,040,000,000
Total IPL6 SPOT										0.00	0	2,040,000,000
Total For IPL6										0.00	0	2,040,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.81470				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	100.75354				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	100.17737				0.00	0	400,000,000
Total IPL9 SPOT										0.00	0	400,000,000
Total For IPL9										0.00	0	400,000,000
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	102.05979				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	101.30037				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			8.42000	105.45704	8.42000	105.38578				0.00	0	0
Total IV014 SPOT										0.00	0	0
Total For IV014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.91357				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	101.64053				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			3.25500	97.59217	3.25500	126.45178				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			3.55000	142.01044	3.55000	141.91802				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	101.02225				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	100.75516				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.66909				0.00	200,000,000	100,000,000
Total IV024 SPOT										0.00	200,000,000	100,000,000
Total For IV024										0.00	200,000,000	100,000,000
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.49886				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	101.09348				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			3.73000	97.61773	3.73000	98.40494				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			3.73000	97.53635	3.73000	104.78738				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	101.60070				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	99.99990			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.05500	111.14721	10.05500	111.05688			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	100.54589			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			3.65000	140.45744	3.65000	140.36489			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	98.91599	100.00000	99.72678			0.00	0	0
Total IV446U SPOT									0.00	0	0
Total For IV446U									0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.57751			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA446 On 13/11/2014 Spot Bond			6.25000	99.93155	6.25000	99.98288			0.00	0	0
Total IVA446 SPOT									0.00	0	0
Total For IVA446									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.25000	99.70975	6.25000	99.60771			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	99.59072	6.25000	99.48893			0.00	0	0
Total IVA450 SPOT									0.00	0	0
Total For IVA450									0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.40000	99.09646	6.40000	98.99325			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	98.97607	6.40000	98.87312			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	98.85598	6.40000	98.75327			0.00	0	0
Total IVA504 SPOT									0.00	0	0
Total For IVA504									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA505 On 22/01/2015 Spot Bond			6.45000	98.84714	6.45000	98.62319			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	98.60601	6.45000	98.50302			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	98.48588	6.45000	98.38315			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	98.36605	6.45000	98.26356		79,335,000,000,000.00	12,300,000,000	12,300,000,000	
Total IVA508 SPOT								'9,335,000,000,000.00	12,300,000,000	12,300,000,000	
Total For IVA508								'9,335,000,000,000.00	12,300,000,000	12,300,000,000	
IVA509 On 26/02/2015 Spot Bond			100.00000	78.32618	100.00000	100.00000			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	100.04095			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.95420			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	100.68065			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	100.77775			0.00	0	0
Total IVC007 SPOT									0.00	0	0
Total For IVC007									0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	99.89223			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	99.79089			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	101.54333			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.67280				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	100.67713				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	100.68579				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	100.64681				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	100.52858				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	100.33423				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	101.19770				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	99.94364				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.53515				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.51984				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.90602				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	100.67370				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.42489				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	100.29972				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	101.11395				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.96615				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.99055				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.99054				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			8.77500	103.51816	8.77500	104.97152				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	13.67803	100.00000	13.52432				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	10.73759	100.00000	10.59656				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.54556				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.00000	102.91185	9.00000	104.57810				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	100.34053				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.00003			0.00	0	1,000,000,000
Total IVC042 SPOT									0.00	0	1,000,000,000
Total For IVC042									0.00	0	1,000,000,000
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	101.18374			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	101.96218			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	100.40781			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	101.60974			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			7.22000	104.87256	7.22000	100.59879			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	100.17398			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	81.98368	100.00000	81.44313			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	100.32437			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	86.02716	100.00000	85.43250			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	100.37288			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	40.56453	100.00000	40.27044			0.00	0	0
Total JDG03U SPOT									0.00	0	0
Total For JDG03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	101.05064				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08 On 28/11/2014 Spot Bond			100.00000	98.57719	100.00000	97.79688				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	84.63021	100.00000	84.05450				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	89.15000	100.00000	88.54354				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11 On 04/02/2015 Spot Bond			100.00000	83.57904	100.00000	83.01811				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12 On 18/03/2015 Spot Bond			100.00000	93.79335	100.00000	93.08637				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.00000	0.00000	101.30636				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				100.00000	0.00000	101.35372				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				100.00000	0.00000	101.49506				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	53.48483	100.00000	53.09706				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	101.75496				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.28073			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			8.35000	140.92238	8.35000	140.82688			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	101.23022			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	101.11026			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.21468			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	101.52548			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	101.08634			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	101.04690			0.00	0	700,000,000
Total LBK08 SPOT									0.00	0	700,000,000
Total For LBK08									0.00	0	700,000,000
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	100.29167			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			8.51000	99.96635	8.51000	99.89845		15,488,200,000,000.00	1,820,000,000	3,356,633,300	
Total LGL02 SPOT								15,488,200,000,000.00	1,820,000,000	3,356,633,300	
Total For LGL02								15,488,200,000,000.00	1,820,000,000	3,356,633,300	
LGL03 On 03/04/2018 Spot Bond			8.56000	75.35171	8.56000	98.21267		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			9.08500	102.69241	9.08500	102.61806		908,500,000,000.00	100,000,000	643,533,300	
Total LGL04 SPOT								908,500,000,000.00	100,000,000	643,533,300	
Total For LGL04								908,500,000,000.00	100,000,000	643,533,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.83647				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			9.74000	105.52881	9.74000	105.44657				0.00	0	1,040,000,000
Total LHL02 SPOT										0.00	0	1,040,000,000
Total For LHL02										0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.99932				0.00	0	0
Total LHL03 SPOT										0.00	0	0
Total For LHL03										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.77869				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.89162				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	102.02673				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	99.77817				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	99.58173				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	99.03197				0.00	0	0
Total MAQ059 SPOT										0.00	0	0
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.62690				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	98.56549				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	36.17255	100.00000	35.35534				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0

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 13/02/2015 Spot Bond			100.00000	80.57395	100.00000	80.04386				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	93.83033	100.00000	93.11224				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.31823				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	101.32798				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	93.58974	100.00000	92.87532				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	101.23858				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	100.69691				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	101.28372				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	101.81144				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	101.14336				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	101.50821				0.00	0	200,000,000
Total MBF035 SPOT										0.00	0	200,000,000
Total For MBF035										0.00	0	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
MBF03 On 11/11/2016 Spot Bond				100.00000	0.00000	99.99807			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	100.54497			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	100.65174			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	100.16876			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	100.13130			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	100.13436			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	81.97916	100.00000	81.43982			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	37.59126	100.00000	37.31574			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	91.22807	100.00000	90.54726			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	18.02110	100.00000	17.78439			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	21.98894	100.00000	21.49751			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	22.13191	100.00000	21.63729			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	19.47125	100.00000	19.03609				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			8.43500	102.95373	8.43500	102.88365				0.00	0	550,000,000
Total MBSA01 SPOT										0.00	0	550,000,000
Total For MBSA01										0.00	0	550,000,000
MBSA0 On 15/04/2019 Spot Bond			8.45500	102.42181	8.45500	102.35193				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	101.35523				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	101.26543				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	100.62904				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	100.78450				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	102.61314				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	102.73507				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			7.64500	102.62788	7.64500	102.56444				0.00	0	0
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.42500	106.54617	8.42500	106.47451				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			9.25500	107.52915	9.25500	107.44987				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MET01 On 15/12/2014 Spot Bond			6.22500	104.12775	6.22500	104.07475			0.00	0	800,000,000
Total MET01 SPOT									0.00	0	800,000,000
Total For MET01									0.00	0	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	101.04834			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	101.08438			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			9.25500	105.31371	9.25500	105.39394			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			7.39000	102.33566	7.39000	102.27413			0.00	0	4,970,000,000
Total MGL01 SPOT									0.00	0	4,970,000,000
Total For MGL01									0.00	0	4,970,000,000
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.64707			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			8.57000	104.55516	8.57000	104.48327			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	101.21762			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			9.13000	108.18815	9.13000	106.01445			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.85719	100.00000	15.74096			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.87157			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			8.27000	104.41828	8.27000	104.34895			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN03 On 13/07/2015 Spot Bond			7.34000	104.48114	7.34000	104.41976			10,422,800,000,000.00	1,420,000,000	1,680,000,000
Total MTN03 SPOT									10,422,800,000,000.00	1,420,000,000	1,680,000,000
Total For MTN03									10,422,800,000,000.00	1,420,000,000	1,680,000,000
MTN04 On 13/07/2017 Spot Bond			8.26000	107.85166	8.26000	107.78052			2,478,000,000,000.00	300,000,000	810,000,000
Total MTN04 SPOT									2,478,000,000,000.00	300,000,000	810,000,000
Total For MTN04									2,478,000,000,000.00	300,000,000	810,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.12501	100.89771	6.08025			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	6.20697	100.61875	6.16172			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	99.99983			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	100.00004			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4C508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00006				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	0.59461	100.00000	0.59030				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	0.59461	100.00000	0.59030				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			8.74500	97.20518	8.74500	97.13738				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	101.08592	7.59000	101.02456				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			8.77500	104.85586	8.77500	104.78247				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.58000	105.35607	8.58000	105.28275				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	101.69384				0.00	12,000,000,000	6,000,000,000
Total NBK12B SPOT										0.00	12,000,000,000	6,000,000,000
Total For NBK12B										0.00	12,000,000,000	6,000,000,000
NBK13A On 19/03/2024 Spot Bond			9.08000	105.59650	9.08000	105.51882				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	102.86653				0.00	0	40,000,000
Total NBK13B SPOT										0.00	0	40,000,000
Total For NBK13B										0.00	0	40,000,000
NBK14A On 26/06/2021 Spot Bond			8.94000	105.37608	8.94000	105.24957				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14B On 27/08/2015 Spot Bond				100.00000	0.00000	101.73802				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.93989			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	100.57851			0.00	400,000,000	200,000,000
Total NBK16B SPOT									0.00	400,000,000	200,000,000
Total For NBK16B									0.00	400,000,000	200,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.61762			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	101.00734			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.95735			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	101.01415			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	19.11068	100.00000	18.67419		410,000,000,000,000.00		24,100,000,000	24,100,000,000
Total NBK21B SPOT								10,000,000,000,000.00		24,100,000,000	24,100,000,000
Total For NBK21B								10,000,000,000,000.00		24,100,000,000	24,100,000,000
NBK2A On 15/09/2015 Spot Bond			6.94000	104.66579	6.94000	104.60663		24,706,400,000,000.00		3,560,000,000	2,460,000,000
Total NBK2A SPOT								24,706,400,000,000.00		3,560,000,000	2,460,000,000
Total For NBK2A								24,706,400,000,000.00		3,560,000,000	2,460,000,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.46652			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			8.25500	114.38363	8.25500	114.30697		1,485,900,000,000.00		180,000,000	1,450,000,000
Total NBK3A SPOT								1,485,900,000,000.00		180,000,000	1,450,000,000
Total For NBK3A								1,485,900,000,000.00		180,000,000	1,450,000,000
NBK4 On 28/10/2024 Spot Bond			10.52500	36.96376	10.52500	36.93337			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			7.14000	101.79340	7.14000	101.73542			0.00	0	930,000,000
Total NBK6A SPOT									0.00	0	930,000,000
Total For NBK6A									0.00	0	930,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.74873			0.00	0	0
Total NBK6B SPOT									0.00	0	0
Total For NBK6B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.56551			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			7.59500	103.62546	7.59500	103.56147		1,670,900,000,000.00		220,000,000	1,874,100,000
Total NBK9A SPOT								1,670,900,000,000.00		220,000,000	1,874,100,000
Total For NBK9A								1,670,900,000,000.00		220,000,000	1,874,100,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	101.06427			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	102.14124			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	101.65925			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	100.84812			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	100.66921			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	101.62415			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	92.95954			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.52261			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

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 25/01/2016 Spot Bond				100.00000	0.00000	100.38211				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	100.34066				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	89.29955				0.00	0	0
Total NCLN69 SPOT										0.00	0	0
Total For NCLN69										0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.98559				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.93906				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	101.13119				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	101.07355				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	101.54973				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	101.03822				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	101.02249				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	101.02178				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	100.27760				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.17544				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			9.69500	106.95286	9.69500	107.38248				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	101.16830				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			9.73000	105.69070	9.73000	106.25813				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	101.17544				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	101.05827				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	101.09813				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	101.18686				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	101.20113				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			7.93000	103.81416	7.93000	103.74727				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.43560				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	103.62827				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED15 On 08/04/2024 Spot Bond			9.63500	105.94550	9.63500	106.20077				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	102.77237				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	100.73586				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	100.70545				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			11.66000	110.49465	11.66000	110.39262				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	107.64820				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	102.26822				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	170.43184	2.17000	170.34018				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	95.33895	2.60000	138.06106				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			8.30500	107.58505	8.30500	107.51371				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	101.21905				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			8.93500	106.33440	8.93500	108.86157				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.70464				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.75785				0.00	0	0
Total NQ1A15 SPOT										0.00	0	0
Total For NQ1A15										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.61275				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.67023				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.63577				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.13500	106.29820	9.13500	110.52155				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.67029				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.70470				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.68172				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.33500	106.26225	9.33500	108.88565				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.75073				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.72767				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0

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 22/05/2049 Spot Bond				100.00000	0.00000	101.73916				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	102.16395				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	102.02391				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.77362				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			8.11500	119.67335	8.11500	119.59534				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			8.98000	118.87029	8.98000	118.78378				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	175.97607	2.06500	175.88293				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			9.79000	124.23817	9.79000	124.14087				0.00	0	2,920,000,000
Total NRA028 SPOT										0.00	0	2,920,000,000
Total For NRA028										0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.99531				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.82419				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	101.16521				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.39508				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.65668				0.00	200,000,000	100,000,000
Total NTC18 SPOT										0.00	200,000,000	100,000,000
Total For NTC18										0.00	200,000,000	100,000,000
NYT101 On 28/05/2020 Spot Bond				100.00000	0.00000	101.89180				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	102.36441				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	19.01828	100.00000	18.88039				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	58.20292	100.00000	57.78095				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			7.23000	102.01976	7.23000	101.96006				0.00	0	8,260,000,000
Total OML01 SPOT										0.00	0	8,260,000,000
Total For OML01										0.00	0	8,260,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.85431	100.00000	21.69587				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	89.92670	100.00000	89.28589				0.00	0	0
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	100.04836				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	100.41169				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.40266				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	101.30284				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	100.59907				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PPC001 On 28/03/2016 Spot Bond				100.00000	0.00000	101.12601				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	101.12733				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.48932				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC004 On 30/06/2021 Spot Bond			9.23000	106.73409	9.23000	106.59580				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	100.35216				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	100.36185				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	100.36620				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.37588				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	100.41746				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.42711			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	100.31331			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			7.77000	42.93011	7.77000	42.90330			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			6.24000	108.08349	6.24000	108.02847		119,808,000,000,000.00	19,200,000,000	706,370,000,000	
Total R158 SPOT								19,808,000,000,000.00	19,200,000,000	706,370,000,000	
Total For R158								19,808,000,000,000.00	19,200,000,000	706,370,000,000	
R158P On 15/09/2015 Spot Bond			6.38500	94.94108	6.38500	94.89164		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			6.48500	114.22413	6.48500	114.16373		318,109,353,500,000.00	49,053,100,000	502,602,700,000	
Total R159 SPOT								18,109,353,500,000.00	49,053,100,000	502,602,700,000	
Total For R159								18,109,353,500,000.00	49,053,100,000	502,602,700,000	
R159P On 15/09/2016 Spot Bond			6.31500	89.26803	6.31500	89.22204		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			7.84000	124.80082	7.95000	123.76049		458,097,598,432,000.00	1,206,389,999,800	1,490,153,771,000	
Total R186 SPOT								18,097,598,432,000.00	206,389,999,800	490,153,771,000	
Total For R186								18,097,598,432,000.00	206,389,999,800	490,153,771,000	
R187P On 21/12/2026 Spot Bond			7.69000	40.15148	7.69000	40.12665		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			7.61000	37.61072	7.61000	37.58770		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.66000	290.52843	1.66000	290.38423		20,295,160,000,000.00	12,226,000,000	31,954,967,600	
Total R197 SPOT								20,295,160,000,000.00	12,226,000,000	31,954,967,600	
Total For R197								20,295,160,000,000.00	12,226,000,000	31,954,967,600	
R201 On 21/12/2014 Spot Bond			5.59000	103.83432	5.65000	103.78061		262,730,000,000.00	47,000,000	81,047,000,000	
Total R201 SPOT								262,730,000,000.00	47,000,000	81,047,000,000	
Total For R201								262,730,000,000.00	47,000,000	81,047,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			1.75000	235.72352	1.75000	235.60478			77,076,650,000,000.00	44,043,800,000	160,507,548,800
Total R202 SPOT									77,076,650,000,000.00	44,043,800,000	160,507,548,800
Total For R202									77,076,650,000,000.00	44,043,800,000	160,507,548,800
R2023 On 28/02/2023 Spot Bond			7.57000	102.74524	7.68000	102.01154			667,710,392,000,000.00	352,405,600,000	417,691,351,900
Total R2023 SPOT									667,710,392,000,000.00	352,405,600,000	417,691,351,900
Total For R2023									667,710,392,000,000.00	352,405,600,000	417,691,351,900
R203 On 15/09/2017 Spot Bond			6.60000	105.61185	6.71000	105.26785			768,833,202,520,000.00	419,520,182,200	507,469,679,200
Total R203 SPOT									768,833,202,520,000.00	419,520,182,200	507,469,679,200
Total For R203									768,833,202,520,000.00	419,520,182,200	507,469,679,200
R2030 On 31/01/2030 Spot Bond			8.38000	99.11676	8.38000	99.05045			435,868,232,000,000.00	290,676,400,000	509,388,600,000
Total R2030 SPOT									435,868,232,000,000.00	290,676,400,000	509,388,600,000
Total For R2030									435,868,232,000,000.00	290,676,400,000	509,388,600,000
R2032 On 31/03/2032 Spot Bond			8.55500	98.33818	8.55500	98.27031			364,218,736,000,000.00	276,355,200,000	346,494,900,000
Total R2032 SPOT									364,218,736,000,000.00	276,355,200,000	346,494,900,000
Total For R2032									364,218,736,000,000.00	276,355,200,000	346,494,900,000
R2037 On 31/01/2037 Spot Bond			8.65500	100.97794	8.65500	100.90821			28,589,196,000,000.00	3,303,200,000	156,817,500,000
Total R2037 SPOT									28,589,196,000,000.00	3,303,200,000	156,817,500,000
Total For R2037									28,589,196,000,000.00	3,303,200,000	156,817,500,000
R204 On 21/12/2018 Spot Bond			6.90000	107.11145	7.00500	106.67435			951,700,036,130,000.00	282,855,077,700	448,963,331,500
Total R204 SPOT									951,700,036,130,000.00	282,855,077,700	448,963,331,500
Total For R204									951,700,036,130,000.00	282,855,077,700	448,963,331,500
R2044 On 31/01/2044 Spot Bond			8.74000	102.67409	8.74000	102.60253			617,131,400,000,000.00	70,610,000,000	66,745,000,000
Total R2044 SPOT									617,131,400,000,000.00	70,610,000,000	66,745,000,000
Total For R2044									617,131,400,000,000.00	70,610,000,000	66,745,000,000
R2048 On 28/02/2048 Spot Bond			8.72500	102.13231	8.72500	102.06006			904,870,186,250,000.00	103,710,050,000	486,845,000,000
Total R2048 SPOT									904,870,186,250,000.00	103,710,050,000	486,845,000,000
Total For R2048									904,870,186,250,000.00	103,710,050,000	486,845,000,000
R207 On 15/01/2020 Spot Bond			7.15000	102.87403	7.25500	102.36784			813,765,095,000,000.00	113,813,300,000	439,899,007,900
Total R207 SPOT									813,765,095,000,000.00	113,813,300,000	439,899,007,900
Total For R207									813,765,095,000,000.00	113,813,300,000	439,899,007,900
R208 On 31/03/2021 Spot Bond			7.32500	97.99329	7.43000	97.41870			617,274,325,335,000.00	220,788,303,800	329,433,925,800
Total R208 SPOT									617,274,325,335,000.00	220,788,303,800	329,433,925,800
Total For R208									617,274,325,335,000.00	220,788,303,800	329,433,925,800
R209 On 31/03/2036 Spot Bond			8.45500	79.17666	8.57000	78.19203			201,056,330,000,000.00	260,326,000,000	651,505,442,400
Total R209 SPOT									201,056,330,000,000.00	260,326,000,000	651,505,442,400
Total For R209									201,056,330,000,000.00	260,326,000,000	651,505,442,400

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.68000	175.06415	1.65000	175.57528			8,030,400,000,000.00	4,780,000,000	26,080,250,700
Total R210 SPOT												8,030,400,000,000.00	4,780,000,000	26,080,250,700
Total For R210												8,030,400,000,000.00	4,780,000,000	26,080,250,700
R211	On	31/01/2017	Spot Bond			0.83000	132.69562	0.83000	132.63876			13,612,000,000,000.00	16,400,000,000	47,501,167,800
Total R211 SPOT												13,612,000,000,000.00	16,400,000,000	47,501,167,800
Total For R211												13,612,000,000,000.00	16,400,000,000	47,501,167,800
R212	On	31/01/2022	Spot Bond			1.61000	137.68320	1.59500	137.75015			64,354,453,744,000.00	39,971,710,400	122,141,054,800
Total R212 SPOT												64,354,453,744,000.00	39,971,710,400	122,141,054,800
Total For R212												64,354,453,744,000.00	39,971,710,400	122,141,054,800
R213	On	28/02/2031	Spot Bond			8.30500	89.95366	8.42500	88.92759			117,330,364,148,000.00	375,355,853,600	556,611,678,100
Total R213 SPOT												117,330,364,148,000.00	375,355,853,600	556,611,678,100
Total For R213												117,330,364,148,000.00	375,355,853,600	556,611,678,100
R214	On	28/02/2041	Spot Bond			8.67000	79.04383	8.67000	78.98826			354,922,858,000,000.00	271,617,400,000	617,483,537,200
Total R214 SPOT												354,922,858,000,000.00	271,617,400,000	617,483,537,200
Total For R214												354,922,858,000,000.00	271,617,400,000	617,483,537,200
R227C	On	15/03/2015	Spot Bond			6.54500	97.92793	6.54500	97.87636			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			6.38500	94.94108	6.38500	94.89164			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			6.30500	92.09850	6.30500	92.05114			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			6.31500	89.26803	6.31500	89.22204			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			5.65500	99.47599	5.65500	99.43002			0.00	0	0
Total R326C SPOT												0.00	0	0
Total For R326C												0.00	0	0
R327C	On	21/06/2015	Spot Bond			6.45500	96.30338	6.45500	96.25324			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			6.32500	93.42090	6.32500	93.37322			0.00	0	0
Total R328C SPOT												0.00	0	0
Total For R328C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.30500	90.58500	6.30500	90.53892				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			6.36500	87.70976	6.36500	87.66472				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			6.68500	84.32421	6.68500	84.27877				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			6.73500	81.47483	6.73500	81.43061				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.01000	78.07122	7.01000	78.02715				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			6.99000	75.48717	6.99000	75.44467				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			6.97000	73.00276	6.97000	72.96177				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			6.96000	70.57901	6.96000	70.53945				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			7.21500	67.27246	7.21500	67.23339				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			7.19500	65.00652	7.19500	64.96887				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.35000	62.13343	7.35000	62.09668				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			7.32000	60.05410	7.32000	60.01873				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.29000	58.06119	7.29000	58.02712			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			7.26000	56.15067	7.26000	56.11786			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			7.22000	54.36383	7.22000	54.33223			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			7.18000	52.65421	7.18000	52.62377			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			7.89000	47.60028	7.89000	47.57010			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			7.85000	45.97195	7.85000	45.94294			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			7.81000	44.41643	7.81000	44.38855			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			7.77000	42.93011	7.77000	42.90330			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			7.73000	41.50954	7.73000	41.48375			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			7.69000	40.15148	7.69000	40.12665			0.00	0	0
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.65000	38.85284	7.65000	38.82894			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			7.61000	37.61072	7.61000	37.58770			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.80433				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.96355				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.85005				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	100.70407				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	20.39257	100.00000	20.24473				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	9.10481	100.00000	9.03880				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	24.86281	100.00000	24.68058				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	50.75788	100.00000	50.09120				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	101.19773				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	101.36551				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.73829				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.94258				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	101.52975				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	102.11052				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.69885				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	100.18915				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	101.39091				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	100.50026				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	101.62552				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	101.45792				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	100.78689				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	100.52463				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	102.55011				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	83.86285				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	81.19693				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	84.71533				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	88.93509				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	101.41107				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	82.14559				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	92.06695				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	105.62945	12.35000	105.52631				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	13.25178	100.00000	13.15571				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	100.54885				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.42868				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	102.05989				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	101.15320				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	4.26006	100.00000	4.22883				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	23.16424	100.00000	22.99630				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	34.14737	100.00000	33.89980				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.46449	100.00000	12.41873				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	24.80936	100.00000	24.62949				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond			100.00000		0.00000	99.86231				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	77.30847				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			8.73000	106.72754	8.73000	106.65240				0.00	0	780,000,000
Total RW21 SPOT										0.00	0	780,000,000
Total For RW21										0.00	0	780,000,000
RW23 On 10/12/2023 Spot Bond			8.93000	107.69836	8.93000	107.62126				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.65500	90.89709	9.65500	108.86935				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond			100.00000		0.00000	96.55283				0.00	0	0
Total SBC2 SPOT										0.00	0	0
Total For SBC2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12 On 24/11/2016 Spot Bond			7.68500	105.55951	7.68500	105.49464			0.00	0	1,150,000,000
Total SBK12 SPOT									0.00	0	1,150,000,000
Total For SBK12									0.00	0	1,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	99.78529			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			8.76000	106.80920	8.76000	106.73417			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	101.48479			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	102.66092			0.00	200,000,000	200,000,000
Total SBK16 SPOT									0.00	200,000,000	200,000,000
Total For SBK16									0.00	200,000,000	200,000,000
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.33926			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.48403			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.47581			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			6.89000	101.19390	6.89000	105.94418			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			8.50500	100.55840	8.50500	100.48940			0.00	0	2,370,000,000
Total SBK9 SPOT									0.00	0	2,370,000,000
Total For SBK9									0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.70000	106.87759	7.70000	106.81069			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	106.66517	7.96000	106.59620			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN31 On 15/09/2015 Spot Bond			7.49000	107.04967	7.49000	106.98446			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			8.11000	101.76455	8.11000	101.69753			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.63500	106.93081	7.63500	106.86443			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			7.84500	106.75904	7.84500	106.69098			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	101.24085			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.91053			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			7.76000	104.21997	7.76000	104.15423			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.97691			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	101.12007			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	105.04581			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.20000	108.83854	9.20000	108.75833			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.85000	101.41230	9.85000	101.33197			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	99.93634			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	100.12385			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	100.03382			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.16206			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			8.58500	100.88412	8.58500	100.81501		9,786,900,000,000.00	1,140,000,000	1,913,733,300	
Total SBS25 SPOT								9,786,900,000,000.00	1,140,000,000	1,913,733,300	
Total For SBS25								9,786,900,000,000.00	1,140,000,000	1,913,733,300	
SBS26 On 28/02/2017 Spot Bond			100.00000	15.74208	100.00000	15.63836			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			9.22000	108.00689	9.22000	107.92756			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.58742			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			8.73000	103.59234	8.73000	103.51980			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			9.86000	88.54478	9.86000	92.56356			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.25022			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			9.60000	105.54456	9.60000	105.46347		29,184,000,000,000.00	3,040,000,000	1,520,000,000	
Total SBS31 SPOT								29,184,000,000,000.00	3,040,000,000	1,520,000,000	
Total For SBS31								29,184,000,000,000.00	3,040,000,000	1,520,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.12158				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	101.15204				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			9.75000	110.47068	9.75000	103.72046				0.00	0	1,500,000,000
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			9.13000	97.32635	9.13000	97.25516				0.00	0	90,000,000
Total SBS4 SPOT										0.00	0	90,000,000
Total For SBS4										0.00	0	90,000,000
SBS9 On 07/07/2016 Spot Bond			7.48500	110.07012	7.48500	110.00421				0.00	0	330,000,000
Total SBS9 SPOT										0.00	0	330,000,000
Total For SBS9										0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	129.50068	2.19000	279.35496				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			1.47500	102.95394	1.47500	130.82067				0.00	0	200,000,000
Total SBSI12 SPOT										0.00	0	200,000,000
Total For SBSI12										0.00	0	200,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.90019				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A1U SPOT										0.00	0	0
Total For SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.67744			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	15.66396	100.00000	15.54915			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				164.79009	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			2.10000	115.13808	2.10000	129.08861			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	100.79392	6.50000	100.74081			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	102.63226			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.99988			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	102.52381			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			8.74000	103.37723	8.74000	103.30477			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.25180			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	101.00395			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	101.11830				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	101.02668				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	16.69603	100.00000	16.57498				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	101.34456				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	65.59850	100.00000	64.98600				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	101.23959				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	23.64897	100.00000	23.47564				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	32.04826	100.00000	35.26519				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	26.21311	100.00000	25.96835				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.05000	104.58482	9.05000	104.45704				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	100.55877				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.95464				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI2	On	15/08/2016	Spot Bond			7.73500	105.49364	7.73500	105.42840			0.00	0	2,140,000,000
Total SLI2 SPOT												0.00	0	2,140,000,000
Total For SLI2												0.00	0	2,140,000,000
SLI3	On	15/08/2023	Spot Bond			8.60500	102.77493	8.60500	102.42771			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			8.11000	101.76455	8.11000	101.69753			0.00	0	3,290,000,000
Total SNT01 SPOT												0.00	0	3,290,000,000
Total For SNT01												0.00	0	3,290,000,000
SPDA2	On	21/08/2016	Spot Bond				100.00000	0.00000	101.74701			0.00	0	0
Total SPDA2 SPOT												0.00	0	0
Total For SPDA2												0.00	0	0
SPDA3	On	21/08/2015	Spot Bond				100.00000	0.00000	101.93430			0.00	0	0
Total SPDA3 SPOT												0.00	0	0
Total For SPDA3												0.00	0	0
SPDA4	On	21/08/2017	Spot Bond				100.00000	0.00000	102.25195			0.00	0	0
Total SPDA4 SPOT												0.00	0	0
Total For SPDA4												0.00	0	0
SPDA5	On	21/08/2024	Spot Bond				100.00000	0.00000	101.21279			0.00	0	0
Total SPDA5 SPOT												0.00	0	0
Total For SPDA5												0.00	0	0
SPDA6	On	21/08/2024	Spot Bond				100.00000	0.00000	101.24557			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	100.03282			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			7.81000	106.42756	7.81000	106.36075			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	100.61813			0.00	0	0
Total SSA02 SPOT												0.00	0	0
Total For SSA02												0.00	0	0
SSA04	On	16/04/2016	Spot Bond				100.00000	0.00000	100.89292			0.00	0	0
Total SSA04 SPOT												0.00	0	0
Total For SSA04												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.60517				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			8.98000	96.81941	8.98000	96.74934				0.00	0	130,000,000
Total SSA06 SPOT										0.00	0	130,000,000
Total For SSA06										0.00	0	130,000,000
SSN001 On 01/03/2017 Spot Bond				100.00000	0.00000	101.65442				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	101.12359				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	100.39428				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			9.03800	89.97844	9.03800	89.91291				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			8.53000	92.26790	8.53000	92.20440				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			6.89500	103.70891	6.89500	103.65054				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			8.51500	97.25110	8.51500	97.18501				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	101.26517				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			7.89000	102.31393	7.89000	102.24833				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			2.48000	109.80487	2.48000	110.16170				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0

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 21/12/2018 Spot Bond			7.95500	102.32039	7.95500	103.33351				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	102.19264				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			9.55000	110.98424	9.55000	110.89941				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	101.45479				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			9.77500	79.09967	9.77500	79.03714				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	100.51574				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	101.17940				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	100.57961				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	101.12574				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	100.64767				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				101.45344	0.00000	98.54693				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0

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	99.93124			0.00	0	0
Total SY1143 SPOT									0.00	0	0
Total For SY1143									0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	102.36913			0.00	0	0
Total SY1150 SPOT									0.00	0	0
Total For SY1150									0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1151 SPOT									0.00	0	0
Total For SY1151									0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.82816			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	102.47791			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	99.70729			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	99.56634			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	99.55714			0.00	0	0
Total SY1164 SPOT									0.00	0	0
Total For SY1164									0.00	0	0
SY1179 On 14/11/2014 Spot Bond				100.00000	0.00000	99.50875			0.00	0	0
Total SY1179 SPOT									0.00	0	0
Total For SY1179									0.00	0	0
SY1180 On 17/11/2014 Spot Bond				100.00000	0.00000	99.94830			0.00	0	0
Total SY1180 SPOT									0.00	0	0
Total For SY1180									0.00	0	0
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	99.93092			0.00	0	0
Total SY1181 SPOT									0.00	0	0
Total For SY1181									0.00	0	0
SY1182 On 18/11/2014 Spot Bond				100.00000	0.00000	99.93096			0.00	0	0
Total SY1182 SPOT									0.00	0	0
Total For SY1182									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	99.82764				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	99.75902				0.00	17,000,000,000	17,000,000,000
Total SY1185 SPOT										0.00	17,000,000,000	17,000,000,000
Total For SY1185										0.00	17,000,000,000	17,000,000,000
SY1186 On 27/01/2015 Spot Bond			100.00000	83.71560	100.00000	83.14351				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.70710				0.00	1,200,000,000	1,200,000,000
Total SY1187 SPOT										0.00	1,200,000,000	1,200,000,000
Total For SY1187										0.00	1,200,000,000	1,200,000,000
SY1188 On 08/12/2014 Spot Bond				100.00000	0.00000	99.83295				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	99.57058				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	99.55521				0.00	0	0
Total SY1190 SPOT										0.00	0	0
Total For SY1190										0.00	0	0
SY1191 On 15/12/2014 Spot Bond			100.00000	92.87532	100.00000	92.17172				0.00	0	0
Total SY1191 SPOT										0.00	0	0
Total For SY1191										0.00	0	0
SY1192 On 13/02/2015 Spot Bond			100.00000	80.57395	100.00000	80.04386				0.00	0	0
Total SY1192 SPOT										0.00	0	0
Total For SY1192										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.70000	106.44206	6.70000	106.38427				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.56000	104.24167	8.56000	104.16969				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	43.92689	100.00000	43.60841				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	100.47789			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	100.20804			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	101.46270			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	99.89340			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	101.01233			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	101.06281			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	99.87732			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	99.65811			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	100.32335			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			7.73500	104.13459	7.73500	104.07018			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	100.49883			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	100.51217			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 On 18/07/2017 Spot Bond			7.83000	102.57898	7.83000	102.51477			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.49150			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.50817			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	102.53979			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.49150			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.50817			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	82.88447	7.16000	102.30092			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B On 18/10/2038 Spot Bond				100.00000	0.00000	100.54080			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	100.53814			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.00000	0.00000	100.60193			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	100.59330			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	100.85227			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	100.82280			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	100.49083			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	100.51217			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	102.87330	8.73000	102.75394			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	100.48883			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	100.50817			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			8.47500	97.76556	8.47500	101.73284			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	100.49753			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	100.52121			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	100.54213			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	100.53482			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	100.54556			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	100.60060				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	100.59795				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	94.49042				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80640				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.80903				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	100.81439				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.99729				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	101.03075				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			8.85500	100.83607	8.85500	102.65333				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	101.11774				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	101.22478				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	101.65929				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	100.52189			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	6.20953	101.06155	6.16408			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	100.64348			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	100.29859			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	100.57538			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D(On 18/04/2036 Spot Bond				100.00000	0.00000	100.85489			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	100.83053			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	100.51174			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	100.51851			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	100.51174			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	100.51851			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	100.52189				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	100.50768				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	100.51851				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	100.55570				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	100.55570				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	100.55570				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	100.60973				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	100.62323				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	100.60636				0.00	0	0
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.87549				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.89226				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.88555				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			7.37000	102.57402	7.37000	102.51390			0.00	0	1,560,000,000
Total TL15 SPOT									0.00	0	1,560,000,000
Total For TL15									0.00	0	1,560,000,000
TL20 On 22/02/2020 Spot Bond			9.25500	91.25058	9.25500	91.15382		14,808,000,000,000.00		1,600,000,000	1,400,000,000
Total TL20 SPOT								14,808,000,000,000.00		1,600,000,000	1,400,000,000
Total For TL20								14,808,000,000,000.00		1,600,000,000	1,400,000,000
TN17 On 14/11/2017 Spot Bond			7.61000	104.39057	7.61000	104.32598			0.00	0	16,312,893,400
Total TN17 SPOT									0.00	0	16,312,893,400
Total For TN17									0.00	0	16,312,893,400
TN20 On 17/09/2020 Spot Bond			9.11000	107.92557	9.11000	107.84592		61,948,000,000.00		6,800,000	19,200,000,000
Total TN20 SPOT								61,948,000,000.00		6,800,000	19,200,000,000
Total For TN20								61,948,000,000.00		6,800,000	19,200,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.11469	100.00000	1.10428			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			9.41000	108.61788	9.41000	108.53513			0.00	0	5,600,000,000
Total TN23 SPOT									0.00	0	5,600,000,000
Total For TN23									0.00	0	5,600,000,000
TN25 On 19/08/2025 Spot Bond			9.68500	101.07585	9.68500	100.99795		30,023,500,000,000.00		3,100,000,000	16,820,000,000
Total TN25 SPOT								30,023,500,000,000.00		3,100,000,000	16,820,000,000
Total For TN25								30,023,500,000,000.00		3,100,000,000	16,820,000,000
TN27 On 14/11/2027 Spot Bond			9.72000	94.09412	9.72000	94.02014		94,958,568,000,000.00		9,769,400,000	16,114,700,000
Total TN27 SPOT								94,958,568,000,000.00		9,769,400,000	16,114,700,000
Total For TN27								94,958,568,000,000.00		9,769,400,000	16,114,700,000
TN30 On 09/10/2030 Spot Bond			10.13000	110.28964	10.13000	103.91162			0.00	0	1,000,000,000
Total TN30 SPOT									0.00	0	1,000,000,000
Total For TN30									0.00	0	1,000,000,000
TN40 On 01/10/2040 Spot Bond			10.62000	103.34654	10.62000	102.18142			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.74110			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	100.84721			0.00	0	400,000,000
Total TNF18 SPOT									0.00	0	400,000,000
Total For TNF18									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	99.94282				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.94137				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	99.94114				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	99.93359				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.91824				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	99.94129				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.89184				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	100.78298				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	100.79884				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	95.70249				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	95.43153				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	99.64104	10.00000	100.38803				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	99.64995	9.75000	100.37835			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	9.65910	100.00000	10.38060			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	101.20970			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	101.28272			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	101.32327			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	101.33138			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	101.55810			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	102.05824			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	11.78022	100.00000	11.62550			0.00	0	0
Total TSE01U SPOT												0.00	0	0
Total For TSE01U												0.00	0	0
TSP152	On	13/11/2014	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP152 SPOT												0.00	0	0
Total For TSP152												0.00	0	0
TSP153	On	27/11/2014	Spot Bond				100.00000	0.00000	99.79457			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	98.86022			0.00	0	0
Total TSP156 SPOT												0.00	0	0
Total For TSP156												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	98.40917				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.25003				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	97.93065				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	97.70928				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	97.46665				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	97.22685				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	96.50430				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	96.23483				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	99.05017				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	95.58730				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	95.41041				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	95.10890				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.78869				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.50977				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	95.25174				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	99.18594				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	94.16303				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	93.44634				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	15.15899	100.00000	15.04909				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	88.03408	100.00000	87.42131				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	101.60534				0.00	300,000,000	300,000,000
Total TWC064 SPOT										0.00	300,000,000	300,000,000
Total For TWC064										0.00	300,000,000	300,000,000
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	101.53144				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	101.49484				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	67.07807	100.00000	65.57893				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0

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 12/01/2015 Spot Bond				100.00000	0.00000	100.54144				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	102.15412				0.00	500,000,000	500,000,000
Total TWC069 SPOT										0.00	500,000,000	500,000,000
Total For TWC069										0.00	500,000,000	500,000,000
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	101.92026				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	101.84576				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	101.73344				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	100.54658				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	101.66949				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	101.85987				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	101.50648				0.00	500,000,000	500,000,000
Total TWCM13 SPOT										0.00	500,000,000	500,000,000
Total For TWCM13										0.00	500,000,000	500,000,000
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.86584				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			8.83000	111.09790	8.83000	111.01837				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.86879				0.00	0	0
Total VKC04 SPOT										0.00	0	0
Total For VKC04										0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.89297				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	100.08169				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	100.08416				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	100.08434				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.94992				0.00	0	0
Total VKE04 SPOT										0.00	0	0
Total For VKE04										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.97495				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			6.87500	113.86679	6.87500	113.80407				0.00	0	10,000,000,000
Total WS04 SPOT										0.00	0	10,000,000,000
Total For WS04										0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.32000	243.21242	1.32000	243.09856				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			6.56000	105.47755	6.56000	105.42206				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			7.21000	108.29944	7.21000	108.23693				0.00	0	4,700,000,000
Total WSP2 SPOT										0.00	0	4,700,000,000
Total For WSP2										0.00	0	4,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.56000	109.66399	7.56000	109.59768			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.88000	109.16928	7.88000	109.10052			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			7.97000	109.39155	7.97000	109.32188		3,188,000,000,000.00		400,000,000	3,100,000,000
Total WSP5 SPOT								3,188,000,000,000.00		400,000,000	3,100,000,000
Total For WSP5								3,188,000,000,000.00		400,000,000	3,100,000,000
Z014 On 30/06/2015 Spot Bond			6.19000	96.29348	6.19000	96.24564			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			6.12000	94.60313	6.12000	94.55614			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			5.66500	99.79864	5.66500	99.75229			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			6.19000	96.27753	6.19000	96.22970			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			6.95000	71.71003	6.95000	71.66944			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	52.73060	100.00000	52.43104			0.00	0	0
Total ZA021 SPOT									0.00	0	0
Total For ZA021									0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	27.91097	100.00000	27.75241			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									44,741,693,769,894,500.00	818,921,131,000	123,428,254,500
Total for SPOT :									44,741,693,769,894,500.00	818,921,131,000	123,428,254,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									44,741,694,145,309,400.00	818,921,133,790	123,428,640,887
Total Options									0.00	0	32,313
Grand Total:									44,741,694,145,309,400.00	818,921,133,790	123,428,673,200