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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			123.02987	123.02987	123.43493	123.43493			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.94958	124.94958	125.36210	125.36210			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.57992	125.57992	126.00112	126.00112			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,444.93000	1.44493	1,039,870		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,434.93000	1.43493	1,029,870		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,424.93000	1.42493	1,019,870		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			637.90000	0.63790	1,050,420		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			647.90000	0.64790	1,060,420		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			627.90000	0.62790	1,040,420		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	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
EL28	On	07/05/2015	Bond Future	125.01	Call			991.12000	0.99112	569,920		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			1,011.12000	1.01112	589,920		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.00	Call			1,001.12000	1.00112	579,920		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	06/11/2014	Bond Future			9.38076	84.67707	9.39680	84.55448			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.46832	85.98781	9.48476	85.86416			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.53767	83.66677	9.55447	83.54207			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.59423	85.22145	9.61162	85.09386			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.29	Call			6,414.09000	6.41409	6,536,680		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			6,481.54000	6.48154	6,604,130		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			6,548.89000	6.54889	6,671,480		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,807.04000	3.80704	3,930,690		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			3,667.03000	3.66703	3,790,680		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			3,737.08000	3.73708	3,860,730		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,502.68000	1.50268	1,627,380		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,358.29000	1.35829	1,482,990		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,430.53000	1.43053	1,555,230		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	06/08/2015	Bond Future	9.59	Put			158.67000	0.15867	31,080		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	42,370		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			85.22000	0.08522	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	115,720		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			11.87000	0.01187	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.89383	117.89383	117.87695	117.87695			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.57641	118.57641	118.56036	118.56036			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	07/05/2015	Bond Future			120.61580	120.61580	120.60099	120.60099			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	116.99	Call			886.95000	0.88695	903,830		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			876.95000	0.87695	893,830		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			866.95000	0.86695	883,830		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	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			429.64000	0.42964	413,590		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			439.64000	0.43964	423,590		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			449.64000	0.44964	433,590		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			399.01000	0.39901	384,200		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			409.01000	0.40901	394,200		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			389.01000	0.38901	374,200		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	16
I2038	On	06/11/2014	Bond Future			124.14246	124.14246	124.12443	124.12443			0.00	0	1,974
I2038	On	05/02/2015	Bond Future			124.77816	124.77816	124.76076	124.76076			0.00	0	0
I2038	On	07/05/2015	Bond Future			126.92412	126.92412	126.90826	126.90826			0.00	0	0
Total I2038 Future												0.00	0	1,974
I2038	On	06/11/2014	Bond Future	119.99	Call			4,134.43000	4.13443	4,152,460		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			4,124.43000	4.12443	4,142,460		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			4,114.43000	4.11443	4,132,460		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			1,750.76000	1.75076	1,768,160		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			1,770.76000	1.77076	1,788,160		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			1,760.76000	1.76076	1,778,160		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			81.74000	0.08174	65,880		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	07/05/2015	Bond Future	127.00	Put			91.74000	0.09174	75,880		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			101.74000	0.10174	85,880		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,974
I2046	On	06/11/2014	Bond Future			123.61498	123.61498	123.59646	123.59646			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.54385	125.54385	125.52636	125.52636			0.00	0	0
I2046	On	07/05/2015	Bond Future			126.32535	126.32535	126.30915	126.30915			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			19,166.46000	19.16646	19,184,980		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			19,156.46000	19.15646	19,174,980		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			19,146.46000	19.14646	19,164,980		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			1,536.36000	1.53636	1,553,850		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,526.36000	1.52636	1,543,850		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,516.36000	1.51636	1,533,850		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			700.85000	0.70085	684,650		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			680.85000	0.68085	664,650		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			690.85000	0.69085	674,650		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,389
I2050	On	06/11/2014	Bond Future			132.18885	132.18885	132.16912	132.16912			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.80327	132.80327	132.78440	132.78440			0.00	0	0
I2050	On	07/05/2015	Bond Future			135.08694	135.08694	135.06959	135.06959			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			6,179.12000	6.17912	6,198,850		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			6,169.12000	6.16912	6,188,850		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			6,159.12000	6.15912	6,178,850		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	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
I2050	On	05/02/2015	Bond Future	129.99	Call			2,794.40000	2.79440	2,813,270		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,784.40000	2.78440	2,803,270		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,774.40000	2.77440	2,793,270		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			79.59000	0.07959	96,940		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			69.59000	0.06959	86,940		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			59.59000	0.05959	76,940		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	06/11/2014	Bond Future			7.90736	124.05314	7.93315	123.82813		7.05	2,977,275.36	24	43,213
R186	On	05/02/2015	Bond Future			7.96449	120.67792	7.99108	120.45056		7.48	36,203,376.00	300	4,186
R186	On	07/05/2015	Bond Future			8.00217	122.74007	8.02953	122.51044		7.74	0.00	0	0
R186	On	06/08/2015	Bond Future			8.02219	119.71639	8.05065	119.48163			0.00	0	0
Total R186 Future												39,180,651.36	324	47,399
R186	On	06/11/2014	Bond Future	8.16	Call			2,014.63000	2.01463	2,213,150	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			4,802.08000	4.80208	5,026,920	7.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			330.85000	0.33085	235,240	7.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			1,860.76000	1.86076	2,053,460	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			76.93000	0.07693	44,620	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			1,937.33000	1.93733	2,133,040	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			68.19000	0.06819	38,890	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			10,139.39000	10.13939	10,364,400	7.69	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			60.27000	0.06027	33,780	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,147.00000	3.14700	3,367,160	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			8.44000	0.00844	3,590	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,389.75000	4.38975	4,614,330	7.34	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			0.62000	0.00062	0,190	7.34	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.69	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			0.23000	0.00023	0,060	7.37	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			5,048.63000	5.04863	5,273,540	7.39	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			0.13000	0.00013	0,030	7.39	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,621.20000	5.62120	5,846,190	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			0.03000	0.00003	0,010	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			48.92000	0.04892	56,470	6.94	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			2,104.40000	2.10440	1,886,940	6.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	7.80	Call			168.87000	0.16887	197,910	6.98	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			1,336.84000	1.33684	1,140,870	6.98	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			911.40000	0.91140	1,040,800	7.05	0.00	0	1,500
R186	On	05/02/2015	Bond Future	9.00	Call			8,296.00000	8.29600	8,511,600	7.97	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			93.05000	0.09305	81,290	7.97	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,399.02000	6.39902	6,601,010	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			233.21000	0.23321	207,840	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,470.65000	6.47065	6,673,330	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			225.53000	0.22553	200,850	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,542.42000	6.54242	6,745,780	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			218.06000	0.21806	194,060	7.86	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,874.35000	1.87435	1,781,990	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,684.07000	3.68407	3,819,210	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,937.80000	1.93780	1,843,310	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,734.07000	3.73407	3,870,270	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,905.71000	1.90571	1,812,280	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,784.72000	3.78472	3,921,990	7.75	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			335.51000	0.33551	100,750		0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			501.06000	0.50106	266,300		0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			418.25000	0.41825	183,490		0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												39,180,651.36	324	75,409
R197	On	06/11/2014	Bond Future			290.19976	290.19976	290.15863	290.15863			0.00	0	908
R197	On	05/02/2015	Bond Future			288.71111	288.71111	288.67197	288.67197			0.00	0	0
R197	On	07/05/2015	Bond Future			293.67648	293.67648	293.64030	293.64030			0.00	0	0
Total R197 Future												0.00	0	908
R197	On	06/11/2014	Bond Future	284.99	Call			5,168.63000	5.16863	5,209,760		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			5,158.63000	5.15863	5,199,760		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			5,148.63000	5.14863	5,189,760		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	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			318.03000	0.31803	278,890		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			328.03000	0.32803	288,890		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/02/2015	Bond Future	289.01	Put			338.03000	0.33803	298,890		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			349.70000	0.34970	313,520		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			359.70000	0.35970	323,520		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			369.70000	0.36970	333,520		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	908
R202	On	06/11/2014	Bond Future			234.08485	234.08485	234.05099	234.05099			355,808,972.00	1,520	48,833
R202	On	05/02/2015	Bond Future			234.54185	234.54185	234.50939	234.50939			356,503,612.00	1,520	1,520
R202	On	07/05/2015	Bond Future			238.57476	238.57476	238.54502	238.54502			0.00	0	0
Total R202 Future												712,312,584.00	3,040	50,353
R202	On	06/11/2014	Bond Future	226.99	Call			7,060.99000	7.06099	7,094,850		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			7,050.99000	7.05099	7,084,850		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			7,040.99000	7.04099	7,074,850		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			1,509.39000	1.50939	1,541,850		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			1,499.39000	1.49939	1,531,850		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			1,519.39000	1.51939	1,551,850		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	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			55.02000	0.05502	84,760		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			45.02000	0.04502	74,760		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			35.02000	0.03502	64,760		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												712,312,584.00	3,040	50,353
R2023	On	06/11/2014	Bond Future			7.67800	101.96000	7.70890	101.77251		5.80	0.00	0	7,643
R2023	On	05/02/2015	Bond Future			7.74066	103.53821	7.77273	103.34885		5.82	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.77421	101.38005	7.80743	101.18875		6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.78640	103.26306	7.82123	103.06745		6.41	0.00	0	0
Total R2023 Future												0.00	0	7,643
R2023	On	06/11/2014	Bond Future	8.59	Call			5,164.50000	5.16450	5,351,990	6.26	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.00000	0.00000	0,000	6.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/11/2014	Bond Future	8.60	Call			5,221.15000	5.22115	5,408,640	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			5,277.76000	5.27776	5,465,250	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			58.49000	0.05849	49,530	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,615.61000	5.61561	5,796,310	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			56.22000	0.05622	47,560	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,668.25000	5.66825	5,849,240	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			54.03000	0.05403	45,660	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,563.01000	5.56301	5,743,410	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,003.25000	1.00325	938,560	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			2,929.77000	2.92977	3,054,670	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,039.77000	1.03977	973,370	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,967.50000	2.96750	3,093,260	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,021.38000	1.02138	955,840	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,005.46000	3.00546	3,132,070	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,699.90000	3.69990	3,828,040	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,330.79000	1.33079	1,263,320	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,736.51000	3.73651	3,865,310	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,313.00000	1.31300	1,246,190	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,094.62000	7.09462	7,264,440	6.79	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			388.76000	0.38876	362,970	6.79	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,663.43000	3.66343	3,790,910	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,348.77000	1.34877	1,280,640	6.50	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	8,554
R203	On	06/11/2014	Bond Future			6.75327	105.09730	6.78442	105.01604		2.00	0.00	0	11,231
R203	On	05/02/2015	Bond Future			6.81291	106.72410	6.84704	106.64258		1.96	0.00	0	2,093
R203	On	07/05/2015	Bond Future			6.79947	104.37813	6.83696	104.29660		1.99	0.00	0	0
R203	On	06/08/2015	Bond Future			6.70771	106.31727	6.75049	106.23345			0.00	0	0
Total R203 Future												0.00	0	13,324
R203	On	06/11/2014	Bond Future	6.84	Call			221.64000	0.22164	273,320	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			76.86000	0.07686	47,280	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			239.30000	0.23930	293,340	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			68.50000	0.06850	41,280	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			257.64000	0.25764	313,970	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			60.82000	0.06082	35,890	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			519.29000	0.51929	594,390	2.00	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			10.93000	0.01093	4,770	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,511.47000	3.51147	3,592,880	2.12	0.00	0	0

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	Put			0.44000	0.00044	0,330	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,534.29000	3.53429	3,615,700	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.41000	0.00041	0,300	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,007.64000	2.00764	2,085,570	2.07	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			19.64000	0.01964	16,050	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,488.65000	3.48865	3,570,040	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.48000	0.00048	0,350	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,160.11000	1.16011	1,218,370	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			267.22000	0.26722	243,950	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,176.07000	1.17607	1,234,700	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			261.69000	0.26169	238,790	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,144.23000	1.14423	1,202,120	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			272.84000	0.27284	249,200	2.04	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			0.00000	0.00000	63,270		0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			20.55000	0.02055	0,000		0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			0.00000	0.00000	82,860		0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			0.96000	0.00096	0,000		0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			18.62000	0.01862	102,440		0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	13,438
R2030	On	06/11/2014	Bond Future			8.35755	99.17119	8.36326	99.12357			46,610,459.30	470	4,191
R2030	On	05/02/2015	Bond Future			8.41757	96.69947	8.42334	96.65210			45,448,750.90	470	470
R2030	On	07/05/2015	Bond Future			8.46332	98.35296	8.46911	98.30607			0.00	0	0
Total R2030 Future												92,059,210.20	940	4,661
R2030	On	06/11/2014	Bond Future	8.99	Call			5,030.32000	5.03032	5,077,940		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			5,107.53000	5.10753	5,155,150		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			5,184.65000	5.18465	5,232,270		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			6,385.20000	6.38520	6,432,570		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			6,459.60000	6.45960	6,506,970		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			6,533.91000	6.53391	6,581,280		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			2,236.99000	2.23699	2,283,880		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/05/2015 Bond Future	8.76	Call			2,315.26000	2.31526	2,362,150		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Call			2,158.62000	2.15862	2,205,510		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									92,059,210.20	940	4,661
R2037 On 06/11/2014 Bond Future			8.59730	101.39963	8.61303	101.24616			54,755,800.20	540	10,025
R2037 On 05/02/2015 Bond Future			8.65558	98.71199	8.67166	98.55714			53,304,474.60	540	3,820
R2037 On 07/05/2015 Bond Future			8.70125	100.39998	8.71764	100.24381			0.00	0	0
R2037 On 06/08/2015 Bond Future			8.73563	98.00464	8.75255	97.84493			0.00	0	0
Total R2037 Future									108,060,274.80	1,080	13,845
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			9,837.73000	9.83773	9,991,200		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			9,672.63000	9.67263	9,826,100		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Call			9,755.24000	9.75524	9,908,710		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			7,399.23000	7.39923	7,554,080		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			7,484.10000	7.48410	7,638,950		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			7,568.84000	7.56884	7,723,690		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	9.00	Call			2,630.03000	2.63003	2,786,200		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			2,721.13000	2.72113	2,877,300		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			2,538.80000	2.53880	2,694,970		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 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	41,290		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			118.42000	0.11842	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	135,660		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			24.05000	0.02405	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			70.18000	0.07018	229,890		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									108,060,274.80	1,080	13,845
R204 On 06/11/2014 Bond Future			7.06816	106.38746	7.09414	106.29439		2.92	0.00	0	9,979
R204 On 05/02/2015 Bond Future			7.12950	103.99961	7.15716	103.90607		3.00	0.00	0	1,988
R204 On 07/05/2015 Bond Future			7.14848	105.77655	7.17793	105.68279		3.04	0.00	0	0
R204 On 06/08/2015 Bond Future			7.12332	103.70023	7.15555	103.60396		3.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												0.00	0	11,967
R204	On	06/11/2014	Bond Future	6.99	Call			67.54000	0.06754	82,920	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			441.25000	0.44125	363,560	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			76.28000	0.07628	93,510	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			414.04000	0.41404	338,200	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			85.85000	0.08585	105,040	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			387.66000	0.38766	313,780	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			3,147.68000	3.14768	3,240,750	3.14	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			0.00000	0.00000	0,000	3.14	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			3,657.45000	3.65745	3,749,100	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			11.38000	0.01138	9,490	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,593.96000	3.59396	3,685,440	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			12.58000	0.01258	10,520	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,625.72000	3.62572	3,717,290	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			11.99000	0.01199	10,020	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,560.28000	1.56028	1,622,080	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			510.27000	0.51027	478,310	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,517.52000	1.51752	1,578,420	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			530.37000	0.53037	497,510	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,538.83000	1.53883	1,600,190	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			520.24000	0.52024	487,840	3.10	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,278.56000	2.27856	2,347,860	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			493.46000	0.49346	466,490	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,825.48000	3.82548	3,910,550	3.36	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			163.29000	0.16329	152,090	3.36	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,235.30000	2.23530	2,303,970	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			508.65000	0.50865	481,050	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,256.89000	2.25689	2,325,880	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			501.01000	0.50101	473,730	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	13,936
R2044	On	06/11/2014	Bond Future			8.68708	103.09004	8.70278	102.92363			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.74366	100.30330	8.75970	100.13536			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.78836	102.01850	8.80471	101.84897			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.82251	99.52811	8.83938	99.35462			0.00	0	0
Total R2044 Future												0.00	0	3,002
R2044	On	06/11/2014	Bond Future	8.99	Call			2,963.52000	2.96352	3,129,930		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Call			3,064.01000	3.06401	3,230,420		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 06/11/2014 Bond Future	9.01	Call			3,164.31000	3.16431	3,330,720		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			2,359.35000	2.35935	2,527,290		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.00	Call			2,459.64000	2.45964	2,627,580		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			2,559.75000	2.55975	2,727,690		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			1,987.59000	1.98759	2,157,120		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			2,087.55000	2.08755	2,257,080		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			1,887.47000	1.88747	2,057,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			1,029.43000	1.02943	855,940		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			925.03000	0.92503	751,540		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			820.81000	0.82081	647,320		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	3,002
R2048 On 06/11/2014 Bond Future			8.67721	102.50741	8.68791	102.39067			340,324,601.20	3,320	28,143
R2048 On 05/02/2015 Bond Future			8.73490	104.09411	8.74581	103.97656			345,592,445.20	3,320	4,597
R2048 On 07/05/2015 Bond Future			8.77562	101.43879	8.78668	101.32067			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.80541	103.32326	8.81683	103.20216			0.00	0	0
Total R2048 Future									685,917,046.40	6,640	32,740
R2048 On 06/11/2014 Bond Future	9.72	Call			10,231.49000	10.23149	10,348,230		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Call			10,321.46000	10.32146	10,438,200		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Call			10,411.27000	10.41127	10,528,010		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			7,479.41000	7.47941	7,596,960		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			7,573.11000	7.57311	7,690,660		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			7,666.63000	7.66663	7,784,180		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			4,735.57000	4.73557	4,853,690		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			4,833.38000	4.83338	4,951,500		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			4,637.58000	4.63758	4,755,700		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			819.71000	0.81971	698,610		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			712.35000	0.71235	591,250		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			605.19000	0.60519	484,090		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												685,917,046.40	6,640	32,740
R207	On	06/11/2014	Bond Future			7.29794	102.12593	7.32386	102.01599		3.90	0.00	0	36,349
R207	On	05/02/2015	Bond Future			7.35977	100.06576	7.38704	99.95508		3.89	0.00	0	3,127
R207	On	07/05/2015	Bond Future			7.39178	101.77605	7.42045	101.66480		3.99	0.00	0	0
R207	On	06/08/2015	Bond Future			7.39051	100.02107	7.42131	99.90703		4.18	0.00	0	0
Total R207 Future												0.00	0	39,476
R207	On	06/11/2014	Bond Future	7.34	Call			295.70000	0.29570	346,210	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			227.31000	0.22731	167,880	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			319.26000	0.31926	372,800	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			208.53000	0.20853	152,130	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			343.89000	0.34389	400,460	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			190.84000	0.19084	137,470	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			4,370.81000	4.37081	4,478,830	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			16.97000	0.01697	14,310	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,408.46000	4.40846	4,516,590	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			16.22000	0.01622	13,670	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,446.05000	4.44605	4,554,290	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			15.43000	0.01543	12,990	4.18	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,424.18000	3.42418	3,518,070	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			232.42000	0.23242	215,060	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,875.35000	1.87535	1,946,850	4.05	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			683.74000	0.68374	643,990	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,360.08000	3.36008	3,453,340	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			242.89000	0.24289	224,900	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,392.08000	3.39208	3,485,660	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			237.60000	0.23760	219,930	4.20	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,163.56000	2.16356	2,234,100	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			956.42000	0.95642	912,920	4.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.76	Call			2,187.22000	2.18722	2,258,170	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			943.64000	0.94364	900,550	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,534.98000	1.53498	1,592,730	4.17	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,391.96000	1.39196	1,335,670	4.17	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,140.01000	2.14001	2,210,130	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			969.34000	0.96934	925,420	4.25	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												0.00	0	39,612
R208	On	06/11/2014	Bond Future			7.46800	97.17386	7.49389	97.04720		4.81	0.00	0	53,508
R208	On	05/02/2015	Bond Future			7.52991	98.67805	7.55693	98.55033		4.72	0.00	0	0
R208	On	07/05/2015	Bond Future			7.56221	96.96221	7.59036	96.83360		5.05	0.00	0	0
R208	On	06/08/2015	Bond Future			7.56782	98.76355	7.59766	98.63183		5.14	0.00	0	0
Total R208 Future												0.00	0	53,508
R208	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.26	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Put			457.35000	0.45735	365,700	4.79	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			212.12000	0.21212	250,110	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			426.97000	0.42697	338,300	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			231.96000	0.23196	273,020	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			397.80000	0.39780	312,200	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,768.56000	4.76856	4,895,220	5.26	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			193.47000	0.19347	228,480	4.79	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,418.02000	4.41802	4,539,870	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			42.22000	0.04222	36,350	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,332.34000	4.33234	4,453,760	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			45.83000	0.04583	39,530	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,375.14000	4.37514	4,496,780	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			43.97000	0.04397	37,890	4.97	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,565.95000	2.56595	2,654,680	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			673.28000	0.67328	633,400	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,502.86000	2.50286	2,590,470	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			699.36000	0.69936	658,360	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,534.32000	2.53432	2,622,490	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			686.22000	0.68622	645,780	5.13	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			282.43000	0.28243	265,520	5.46	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,064.40000	1.06440	1,017,000	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,804.77000	2.80477	2,889,550	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,049.90000	1.04990	1,002,960	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,833.53000	2.83353	2,918,780	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,035.55000	1.03555	989,080	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,618.42000	5.61842	5,733,230	5.46	0.00	0	0

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	06/08/2015	Bond Future	7.99	Call			2,776.12000	2.77612	2,860,440	5.22	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	55,226
R209	On	06/11/2014	Bond Future			8.51688	78.56576	8.53256	78.43911		11.06	40,854,195.20	520	28,283
R209	On	05/02/2015	Bond Future			8.57158	79.78188	8.58759	79.65403		11.32	41,486,577.60	520	546
R209	On	07/05/2015	Bond Future			8.61167	77.99536	8.62797	77.86636		12.31	0.00	0	0
R209	On	06/08/2015	Bond Future			8.63974	79.44469	8.65653	79.31276		12.70	0.00	0	0
Total R209 Future												82,340,772.80	1,040	28,829
R209	On	06/11/2014	Bond Future	8.50	Call			445.11000	0.44511	472,820	10.93	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			708.45000	0.70845	609,510	10.93	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,801.66000	1.80166	1,903,410	11.06	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			77.38000	0.07738	52,480	11.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			2.16000	0.00216	0,960	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			7,240.33000	7.24033	7,366,980	11.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.75	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,563.13000	3.56313	3,688,180	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			2.54000	0.00254	1,150	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,577.91000	10.57791	10,704,560	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			0.00000	0.00000	0,000	11.98	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			4,009.54000	4.00954	4,135,540	11.34	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			5.55000	0.00555	2,760	11.24	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,712.20000	3.71220	3,837,650	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			0.03000	0.00003	0,010	11.52	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			10,897.87000	10.89787	11,024,520	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.98	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,791.69000	7.79169	7,918,340	11.82	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			2.98000	0.00298	1,380	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,637.69000	3.63769	3,762,950	11.29	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.95	Call			3,264.50000	3.26450	3,388,360	11.24	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.00000	0.00000	0,000	11.82	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			10,255.51000	10.25551	10,382,160	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,000	11.98	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			1.11000	0.00111	0,460	11.34	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,472.77000	5.47277	5,599,400	11.52	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			360.48000	0.36048	337,600	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			350.10000	0.35010	327,720	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,431.26000	5.43126	5,537,230	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			339.99000	0.33999	318,110	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,888.00000	3.88800	3,978,360	11.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			702.50000	0.70250	665,010	11.49	0.00	0	0

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	05/02/2015	Bond Future	9.24	Call			5,307.86000	5.30786	5,412,830	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,369.48000	5.36948	5,474,950	11.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,469.29000	4.46929	4,550,970	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,537.44000	1.53744	1,490,120	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,370.43000	4.37043	4,451,050	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,587.81000	1.58781	1,539,430	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,419.75000	4.41975	4,500,900	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,562.46000	1.56246	1,514,610	12.48	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,037.54000	5.03754	5,116,600	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,337.82000	2.33782	2,284,950	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,608.09000	9.60809	9,717,710	13.38	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			720.68000	0.72068	698,370	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,945.31000	4.94531	5,023,500	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,394.46000	2.39446	2,340,720	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,991.34000	4.99134	5,069,970	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,366.00000	2.36600	2,312,700	12.87	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												82,340,772.80	1,040	59,530
R210	On	06/11/2014	Bond Future			173.47269	173.47269	174.04216	174.04216			0.00	0	628
R210	On	05/02/2015	Bond Future			176.17940	176.17940	176.75959	176.75959			0.00	0	0
R210	On	07/05/2015	Bond Future			177.12131	177.12131	177.71362	177.71362			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	06/11/2014	Bond Future	169.01	Call			5,032.16000	5.03216	4,462,690		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			5,052.16000	5.05216	4,482,690		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			5,042.16000	5.04216	4,472,690		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,749.59000	1.74959	1,169,400		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			1,769.59000	1.76959	1,189,400		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			1,759.59000	1.75959	1,179,400		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	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			723.62000	0.72362	131,310		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			713.62000	0.71362	121,310		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			703.62000	0.70362	111,310		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	628
R211 On 06/11/2014 Bond Future			132.68334	132.68334	132.66764	132.66764			0.00	0	1,120
R211 On 05/02/2015 Bond Future			133.14766	133.14766	133.13296	133.13296			0.00	0	0
R211 On 07/05/2015 Bond Future			135.43786	135.43786	135.42463	135.42463			0.00	0	0
Total R211 Future									0.00	0	1,120
R211 On 06/11/2014 Bond Future	129.99	Call			2,677.64000	2,677.64	2,693,340		0.00	0	0
R211 On 06/11/2014 Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Call			2,667.64000	2,667.64	2,683,340		0.00	0	0
R211 On 06/11/2014 Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Call			2,657.64000	2,657.64	2,673,340		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 05/02/2015 Bond Future	133.01	Call			122.96000	0.12296	137,660		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			142.96000	0.14296	157,660		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			132.96000	0.13296	147,660		0.00	0	0
R211 On 05/02/2015 Bond Future	133.00	Put			0.00000	0.00000	0,000		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			414.63000	0.41463	427,860		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			434.63000	0.43463	447,860		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			424.63000	0.42463	437,860		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,120
R212 On 06/11/2014 Bond Future			137.98287	137.98287	137.96368	137.96368			0.00	0	14,864
R212 On 05/02/2015 Bond Future			138.37313	138.37313	138.35490	138.35490			0.00	0	0
R212 On 07/05/2015 Bond Future			140.75321	140.75321	140.73651	140.73651			0.00	0	0
Total R212 Future									0.00	0	14,864
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Call			2,973.68000	2,973.68	2,992,870		0.00	0	0
R212 On 06/11/2014 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Call			2,963.68000	2,963.68	2,982,870		0.00	0	0
R212 On 06/11/2014 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Call			2,953.68000	2,953.68	2,972,870		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			364.90000	0.36490	383,130		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Call			354.90000	0.35490	373,130		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	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
R212	On	05/02/2015	Bond Future	138.01	Call			344.90000	0.34490	363,130		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			253.49000	0.25349	236,790		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			263.49000	0.26349	246,790		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			273.49000	0.27349	256,790		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	06/11/2014	Bond Future			8.38760	89.16613	8.39833	89.08010		9.53	295,674,887.08	3,316	28,655
R213	On	05/02/2015	Bond Future			8.44814	90.54629	8.45909	90.45975		9.74	0.00	0	0
R213	On	07/05/2015	Bond Future			8.48898	88.54621	8.50009	88.45940		10.56	0.00	0	0
R213	On	06/08/2015	Bond Future			8.51670	90.19093	8.52822	90.10183			0.00	0	0
Total R213 Future												295,674,887.08	3,316	28,655
R213	On	06/11/2014	Bond Future	8.84	Call			3,442.68000	3.44268	3,526,990	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			3.57000	0.00357	1,850	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,517.76000	3.51776	3,602,300	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			3.04000	0.00304	1,550	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,592.83000	3.59283	3,677,570	9.82	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			2.59000	0.00259	1,300	9.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,105.32000	6.10532	6,179,170	10.18	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			235.89000	0.23589	223,200	10.18	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,169.48000	6.16948	6,243,640	10.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			228.61000	0.22861	216,230	10.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,233.76000	6.23376	6,308,210	10.20	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			221.54000	0.22154	209,450	10.20	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,732.22000	3.73222	3,779,620	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,887.17000	1.88717	1,847,760	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,778.66000	3.77866	3,826,450	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,857.91000	1.85791	1,818,890	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,825.35000	3.82535	3,873,530	10.72	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,829.00000	1.82900	1,790,370	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			296.09000	0.29609	206,990		0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			218.48000	0.21848	129,380		0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			140.97000	0.14097	51,870		0.00	0	0
Total R213 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 R213										295,674,887.08	3,316	28,655
R214 On 06/11/2014 Bond Future			8.61703	79.37966	8.63273	79.24675		11.58		0.00	0	6,069
R214 On 05/02/2015 Bond Future			8.67316	80.60839	8.68920	80.47416		11.86		0.00	0	0
R214 On 07/05/2015 Bond Future			8.71239	78.69193	8.72871	78.55648		12.92		0.00	0	0
R214 On 06/08/2015 Bond Future			8.74065	80.15371	8.75745	80.01518				0.00	0	0
Total R214 Future										0.00	0	6,069
R214 On 06/11/2014 Bond Future	9.66	Call			7,948.44000	7.94844	8,081,350	12.46		0.00	0	0
R214 On 06/11/2014 Bond Future	9.66	Put			0.00000	0.00000	0,000	12.46		0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Call			8,926.73000	8.92673	9,059,640	12.55		0.00	0	0
R214 On 06/11/2014 Bond Future	9.80	Put			0.00000	0.00000	0,000	12.55		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Call			4,564.58000	4.56458	4,697,110	12.02		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			0.62000	0.00062	0,240	12.02		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Call			7,806.77000	7.80677	7,939,680	12.44		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Put			0.00000	0.00000	0,000	12.44		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Call			7,877.66000	7.87766	8,010,570	12.45		0.00	0	0
R214 On 06/11/2014 Bond Future	9.65	Put			0.00000	0.00000	0,000	12.45		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Call			6,505.82000	6.50582	6,622,270	12.38		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			259.77000	0.25977	241,990	12.38		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			6,570.86000	6.57086	6,687,720	12.39		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			252.14000	0.25214	234,770	12.39		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			6,635.98000	6.63598	6,753,240	12.40		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			244.71000	0.24471	227,740	12.40		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			1,554.76000	1.55476	1,506,800	13.21		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			4,973.94000	4.97394	5,061,960	13.22		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			1,530.04000	1.53004	1,482,610	13.22		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Call			4,869.61000	4.86961	4,956,580	13.20		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			1,579.80000	1.57980	1,531,320	13.20		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Call			4,921.68000	4.92168	5,009,170	13.21		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			61.39000	0.06139	0,000			0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			20.99000	0.02099	159,520			0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000			0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000			0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			143.90000	0.14390	5,370			0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	77,140			0.00	0	0
Total R214 Option										0.00	0	5,000
Total For R214										0.00	0	11,069
Total for Bond										2,015,545,426.64	16,380	443,789
IR CAN On 06/11/2014 Can-Do Interest Rate			145.28465	145.28465	145.26692	145.26692				0.00	0	107
Total IR CANDO ICAA Future										0.00	0	107
Total For IR CANDO ICAA										0.00	0	107

Contract 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 Can-Do Interest Rate										0.00	0	107
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0

Contract 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	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
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

Contract 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 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
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

Contract 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 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
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

Contract 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 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
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			474.79500	474.79500	474.17300	474.17300				0.00	0	429
GOVI On 05/02/2015 GOVI			482.14200	482.14200	481.51500	481.51500				0.00	0	48
GOVI On 07/05/2015 GOVI			490.36600	490.36600	489.73500	489.73500				0.00	0	0
GOVI On 06/08/2015 GOVI			499.36600	499.36600	498.71900	498.71900				0.00	0	0
Total GOVI Future										0.00	0	477
GOVI On 06/11/2014 GOVI	448.99	Call			251,830.00000	25.18300	258,050,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			251,730.00000	25.17300	257,950,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			251,630.00000	25.16300	257,850,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			215,250.00000	21.52500	221,520,000			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			215,150.00000	21.51500	221,420,000			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			215,050.00000	21.50500	221,320,000			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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/05/2015	GOVI	450.01	Call			397,250.00000	39.72500	403,560,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Call			397,450.00000	39.74500	403,760,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Call			397,350.00000	39.73500	403,660,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Put			12,710.00000	1.27100	6,240,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Put			12,810.00000	1.28100	6,340,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Put			12,910.00000	1.29100	6,440,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	477
Total for GOVI												0.00	0	477
AL12	On	06/11/2014	Index Future			527.14000	527.14000	526.37000	526.37000			0.00	0	0
AL12	On	05/02/2015	Index Future			535.29700	535.29700	534.52000	534.52000			0.00	0	0
AL12	On	07/05/2015	Index Future			544.42900	544.42900	543.64500	543.64500			0.00	0	0
Total AL12 Future												0.00	0	0
Total For AL12												0.00	0	0
AL37	On	06/11/2014	Index Future			441.43900	441.43900	440.96400	440.96400			0.00	0	3
AL37	On	05/02/2015	Index Future			448.27000	448.27000	447.79200	447.79200			0.00	0	111
AL37	On	07/05/2015	Index Future			455.91700	455.91700	455.43600	455.43600			0.00	0	0
Total AL37 Future												0.00	0	114
Total For AL37												0.00	0	114
AL7T	On	06/11/2014	Index Future			523.09000	523.09000	522.13600	522.13600			0.00	0	4
AL7T	On	05/02/2015	Index Future			531.18500	531.18500	530.22000	530.22000			0.00	0	0
AL7T	On	07/05/2015	Index Future			540.24600	540.24600	539.27200	539.27200			0.00	0	0
Total AL7T Future												0.00	0	4
Total For AL7T												0.00	0	4
ALBI	On	06/11/2014	Index Future			476.62400	476.62400	476.00700	476.00700			953,248,000.00	200	379
ALBI	On	05/02/2015	Index Future			483.99900	483.99900	483.37700	483.37700			967,998,000.00	200	265
ALBI	On	07/05/2015	Index Future			492.25500	492.25500	491.62900	491.62900			0.00	0	0
ALBI	On	06/08/2015	Index Future			501.28900	501.28900	500.64800	500.64800			0.00	0	0
Total ALBI Future												1,921,246,000.00	400	644
Total For ALBI												1,921,246,000.00	400	644
IGOV	On	06/11/2014	Index Future			220.73800	220.73800	220.80500	220.80500			161,138,740.00	73	1,091
IGOV	On	05/02/2015	Index Future			224.18100	224.18100	224.25100	224.25100			163,652,130.00	73	83
IGOV	On	07/05/2015	Index Future			228.03200	228.03200	228.10600	228.10600			0.00	0	0
IGOV	On	06/08/2015	Index Future			232.24300	232.24300	232.31700	232.31700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IGOV Future									324,790,870.00	146	1,174
Total For IGOV									324,790,870.00	146	1,174
ILBI On 06/11/2014 Index Future			598.31900	598.31900	598.49800	598.49800			0.00	0	0
ILBI On 05/02/2015 Index Future			607.74100	607.74100	607.92400	607.92400			0.00	0	157
ILBI On 07/05/2015 Index Future			618.39800	618.39800	618.59000	618.59000			0.00	0	0
Total ILBI Future									0.00	0	157
Total For ILBI									0.00	0	157
Total for Index									2,246,036,870.00	546	2,093
JIBAR f On 19/11/2014 Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.16000	93.84000	6.19000	93.81000			0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.19000	93.81000	6.22000	93.78000			0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.26000	93.74000	6.30000	93.70000			0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.29000	93.71000	6.34000	93.66000			0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.40000	93.60000	6.42000	93.58000			0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.54000	93.46000	6.56000	93.44000			0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.66000	93.34000	6.74000	93.26000			0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.82000	93.18000	6.86000	93.14000			0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.94000	93.06000	6.98000	93.02000			0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.06000	92.94000	7.10000	92.90000			0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.19000	92.81000	7.22000	92.78000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									4,261,582,296.64	16,926	454,316
AA02 On 28/03/2016 Spot Bond				100.59504		100.57625			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			6.85500	106.08026	6.87000	106.05300			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.77144		100.75018			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			8.25000	104.67827	8.27500	104.56223			9,900,000,000,000.00	1,200,000,000	622,600,000
Total AA05 SPOT									9,900,000,000,000.00	1,200,000,000	622,600,000
Total For AA05									9,900,000,000,000.00	1,200,000,000	622,600,000
AA06 On 15/04/2021 Spot Bond				100.33209		100.31092			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			8.93000	103.11222	8.95500	102.96476			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				101.48818		101.46530			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				101.58751		101.56438			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			9.11500	100.93482	9.14000	100.82853			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			6.97500	101.20698	6.99000	101.18219			0.00	0	120,000,000
Total AB06 SPOT									0.00	0	120,000,000
Total For AB06									0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.49702		100.47622			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.54500	103.76177	8.57500	103.67006			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	276.17996	2.31000	276.09011			46,200,000,000.00	20,000,000	10,000,000
Total ABCPI3 SPOT									46,200,000,000.00	20,000,000	10,000,000
Total For ABCPI3									46,200,000,000.00	20,000,000	10,000,000
ABFN04 On 25/02/2015 Spot Bond				101.84382		101.82440			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				101.48737		101.46753			0.00	20,000,000	1,240,000,000
Total ABFN06 SPOT									0.00	20,000,000	1,240,000,000
Total For ABFN06									0.00	20,000,000	1,240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN07 On 17/03/2018 Spot Bond				100.92510		100.90368				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.96095		100.93871				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				100.98470		100.96190				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				100.41861		100.44590				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				100.20006		100.18024				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				99.87610		99.85618				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	91.05043	100.00000	90.82672				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	172.00147	2.05000	171.94667				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.37147	2.76000	164.31601				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	175.23181	2.17000	175.17545				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	184.76006	1.82000	184.70235				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			7.74125	78.49995	7.77125	78.41295				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34 On 29/01/2018 Spot Bond			7.74125	78.49995	7.77125	78.41295			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				93.53000		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				100.85899		100.83662			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				93.53000		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				92.25000		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				92.57000		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				89.88000		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				89.27000		89.27000			0.00	0	0
Total ABN46 SPOT									0.00	0	0
Total For ABN46									0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.49182		100.47206			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				100.36308		100.34246			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				88.92000		88.92000			0.00	0	0
Total ABN49 SPOT									0.00	0	0
Total For ABN49									0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.02500	103.36044	7.06500	103.33491			0.00	0	0
Total ABN50 SPOT									0.00	0	0
Total For ABN50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				88.92000		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				92.05000		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				89.31000		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				100.64477		100.62494			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			7.14500	106.98009	7.16000	106.94625		428,700,000,000.00		60,000,000	30,000,000
Total ABN56 SPOT								428,700,000,000.00		60,000,000	30,000,000
Total For ABN56								428,700,000,000.00		60,000,000	30,000,000
ABN58 On 16/07/2017 Spot Bond				100.32502		100.30296			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				86.57000		86.57000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				86.30000		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	107.87153	2.67000	107.93373			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			2.49000	159.22747	2.46000	159.71377			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			2.39000	214.37081	2.39000	214.30062			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64 On 12/10/2015 Spot Bond				95.40000		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				85.75000		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			9.28000	92.54249	9.31000	92.35771			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				96.08000		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				102.90000		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				102.02075		101.93449			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				91.99000		91.99000			0.00	0	0
Total ABN73 SPOT									0.00	0	0
Total For ABN73									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.26500		100.17500			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	108.67638	9.63000	108.65761			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				95.29000		95.29000			0.00	0	0
Total ABN77 SPOT									0.00	0	0
Total For ABN77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.30500	112.34784	9.33000	112.12975			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			8.63500	91.42714	8.66000	91.29168			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				102.36000		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				102.37000		102.37000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.40000	111.62775	9.42500	111.41133			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				88.80000		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				101.10319		101.08069			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.97789			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			7.89500	106.97065	7.92500	106.85711			789,500,000.00	100,000	1,430,000,000
Total ABS10 SPOT									789,500,000.00	100,000	1,430,000,000
Total For ABS10									789,500,000.00	100,000	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.64000	104.39951	8.66500	104.25084			8,640,000,000,000.00	1,000,000,000	500,000,000
Total ABS11 SPOT									8,640,000,000,000.00	1,000,000,000	500,000,000
Total For ABS11									8,640,000,000,000.00	1,000,000,000	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.80500	100.70459	6.82000	100.67890			136,100,000,000.00	20,000,000	10,000,000
Total ABS5 SPOT									136,100,000,000.00	20,000,000	10,000,000
Total For ABS5									136,100,000,000.00	20,000,000	10,000,000
ABS6 On 01/06/2020 Spot Bond			8.68000	101.30382	8.70500	101.17290			868,000,000.00	100,000	3,583,077,200
Total ABS6 SPOT									868,000,000.00	100,000	3,583,077,200
Total For ABS6									868,000,000.00	100,000	3,583,077,200
ABS7 On 11/09/2026 Spot Bond			9.50000	96.27715	9.52500	96.08297			27,740,000,000,000.00	2,920,000,000	1,460,000,000
Total ABS7 SPOT									27,740,000,000,000.00	2,920,000,000	1,460,000,000
Total For ABS7									27,740,000,000,000.00	2,920,000,000	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.80000	103.13736	7.81500	103.09598			468,000,000,000.00	60,000,000	630,000,000
Total ABS9 SPOT									468,000,000,000.00	60,000,000	630,000,000
Total For ABS9									468,000,000,000.00	60,000,000	630,000,000
ABSI2 On 07/12/2023 Spot Bond			2.12000	280.04330	2.12000	279.95362			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.34000	130.89241	1.34000	130.85329			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			2.06000	133.29702	2.06000	133.25461			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.00490	100.00000	0.00488			69,751,900,000.00	697,519	697,519
Total ACIF1U SPOT									69,751,900,000.00	697,519	697,519
Total For ACIF1U									69,751,900,000.00	697,519	697,519
ACL01U On 30/06/2015 Spot Bond			100.00000	60.77487	100.00000	60.62764			0.00	0	22,222,200
Total ACL01U SPOT									0.00	0	22,222,200
Total For ACL01U									0.00	0	22,222,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			11.30500	103.45767	11.32000	103.41384			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL029 On 20/08/2015 Spot Bond				101.99315		101.96472			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02U On 20/03/2018 Spot Bond			100.00000	6.07901	100.00000	6.06412			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL033 On 20/08/2015 Spot Bond				102.04220		102.01307			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL036 On 20/08/2015 Spot Bond				102.73803		102.69901			0.00	0	0
Total ACL036 SPOT									0.00	0	0
Total For ACL036									0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	36.23370	100.00000	36.14496			0.00	0	0
Total ACL03U SPOT									0.00	0	0
Total For ACL03U									0.00	0	0
ACL042 On 20/08/2015 Spot Bond				101.94410		101.91635			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	66.04282	11.00000	66.02394			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	23.18957	100.00000	23.13277			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076 On 20/09/2015 Spot Bond				100.94039		100.91591			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				101.02796		101.00121			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				100.90132		100.87785			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				100.92772		100.90357			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				100.93933		100.91488			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				102.11820		102.09431			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				102.11820		102.09431			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				102.13040		102.10637			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				102.13040		102.10637			0.00	0	0
Total ACL086 SPOT									0.00	0	0
Total For ACL086									0.00	0	0
ACL087 On 30/07/2017 Spot Bond				102.10598		102.08223			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL088 On 20/12/2015 Spot Bond				92.25627		92.23761			0.00	0	0
Total ACL088 SPOT									0.00	0	0
Total For ACL088									0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.98675		100.96651			0.00	0	0
Total ACL089 SPOT									0.00	0	0
Total For ACL089									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092 On 26/12/2015 Spot Bond				100.78157		100.75895			0.00	0	0
Total ACL092 SPOT									0.00	0	0
Total For ACL092									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.91191		100.88816			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.93806		100.91364			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.94857		100.92387			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.92748		100.90332			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.88021		100.85729			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.08000	104.86336	9.10500	104.73347			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.09077		100.01811			0.00	0	0
Total ACL118 SPOT									0.00	0	0
Total For ACL118									0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.75135		100.67798			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				86.15925		86.13919			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				168.21614		169.41953			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond				168.23562		169.43863			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.90123		100.87776			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				101.90712		101.88277			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				101.31227		101.28951			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				101.90638		101.88206			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				102.68567		102.66205			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				102.60929		102.58624			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				100.96759		90.85324			0.00	0	0
Total ACL142 SPOT									0.00	0	0
Total For ACL142									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				101.60108		91.41923			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				102.23933		102.21791			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.90442		100.88087			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				102.04992		102.02763			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153 On 20/03/2015 Spot Bond				100.80318		100.78225			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				100.78518		100.76472			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				100.82012		100.79875			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				100.88561		100.86255			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				100.84860		100.82650			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				100.80635		100.78535			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				100.81800		100.79669			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	101.13639	10.23000	101.10853			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.82946		100.80785			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				100.81165		100.79050			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				118.64409		118.07428			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			9.19000	105.80084	9.21500	105.68083			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168 On 20/06/2017 Spot Bond				100.88237		100.85940			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	116.80713	1.75000	116.77089			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				101.00482		100.98485			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				100.81888		100.79754			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				100.86215		100.84023			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				100.88825		100.86565			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				100.83604		100.81479			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				100.98210		93.74922			0.00	0	0
Total ACL180 SPOT									0.00	0	0
Total For ACL180									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.12186		93.87543			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				102.60150		102.57967			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				100.82663		100.80563			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				101.96816		101.94683			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL18€ On 20/09/2022 Spot Bond				100.88303		100.86056			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL18€ On 20/09/2016 Spot Bond				100.86381		100.84132			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				100.90854		100.88488			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.92226		100.89825			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				101.28258		101.26281			0.00	200,000,000	100,000,000
Total ACL191 SPOT									0.00	200,000,000	100,000,000
Total For ACL191									0.00	200,000,000	100,000,000
ACL192 On 20/12/2015 Spot Bond				101.53331		101.51332			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				100.92552		100.90142			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				100.92552		100.90142			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.97164		100.94686			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.86737		100.84532			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				100.97743		100.95199			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.01155		102.98902			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL19ϵ On 20/06/2017 Spot Bond				100.97164		100.94686			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL20ϵ On 21/11/2016 Spot Bond				95.15823		95.13941			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				100.94348		100.91891			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				100.92997		100.90627			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				122.25403		123.12205			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				123.13057		124.00467			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL20ϵ On 20/03/2016 Spot Bond				100.81513		100.79443			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL20ϵ On 20/03/2018 Spot Bond				100.80781		100.78731			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL21ϵ On 20/05/2018 Spot Bond				101.40398		101.38386			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				100.82768		100.80666			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				98.13964		98.13964			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				100.86215		100.84023			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				100.81617		100.79545				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				100.81513		100.79443				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				100.89175		100.86853				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				101.80570		101.78153				0.00	60,000,000	30,000,000
Total ADCB01 SPOT										0.00	60,000,000	30,000,000
Total For ADCB01										0.00	60,000,000	30,000,000
ADCB0 On 31/07/2016 Spot Bond				99.99982		99.97850				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				100.00012		99.97947				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				102.82692		102.80795				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	16.06051	100.00000	16.02160				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.77750	100.00000	15.72770				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				101.43818		101.41763				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				101.58277		101.56012				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				101.67909		101.65505				0.00	0	0
Total AHF1C1 SPOT										0.00	0	0
Total For AHF1C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				100.22952		100.20836			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				100.25177		100.22859			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				100.28138		100.25551			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				100.21990		100.19986			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			7.68000	98.72048	7.71000	98.65958			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				100.28118		100.25556			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				100.32586		100.29614			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			8.51000	101.32462	8.53500	101.21138			851,000,000.00	100,000	2,910,000,000
Total AIR01 SPOT									851,000,000.00	100,000	2,910,000,000
Total For AIR01									851,000,000.00	100,000	2,910,000,000
AIR02 On 30/04/2023 Spot Bond			9.40000	113.17389	9.42500	112.98893			0.00	0	19,600,000
Total AIR02 SPOT									0.00	0	19,600,000
Total For AIR02									0.00	0	19,600,000
AIR03 On 09/03/2016 Spot Bond			7.25000	106.12504	7.26500	106.08442			0.00	0	214,260,000
Total AIR03 SPOT									0.00	0	214,260,000
Total For AIR03									0.00	0	214,260,000
AIR04 On 29/05/2024 Spot Bond			9.02000	105.33711	9.05000	105.12046			0.00	0	10,400,000
Total AIR04 SPOT									0.00	0	10,400,000
Total For AIR04									0.00	0	10,400,000
AIR04U On 26/10/2029 Spot Bond			100.00000	11.72029	100.00000	11.69421			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			9.78000	105.93729	9.79000	105.82965			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			2.74000	163.50830	2.71000	163.98317			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG010 On 09/12/2016 Spot Bond				101.20588		101.18451			0.00	60,000,000	30,000,000
Total ANG010 SPOT									0.00	60,000,000	30,000,000
Total For ANG010									0.00	60,000,000	30,000,000
ANG011 On 06/12/2014 Spot Bond				100.98416		100.96568			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG012 On 06/06/2015 Spot Bond				101.02865		101.00884			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				100.76271		100.74063			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				100.06792	100.00000	10.10181			0.00	0	28,500,000,000
Total APF02 SPOT									0.00	0	28,500,000,000
Total For APF02									0.00	0	28,500,000,000
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.92646		100.90750			0.00	40,000,000	20,000,000
Total ASN004 SPOT									0.00	40,000,000	20,000,000
Total For ASN004									0.00	40,000,000	20,000,000
ASN006 On 28/02/2017 Spot Bond				101.81315		101.78445			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.80142		100.78207			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.83604		100.81479				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.94523		100.91738				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				101.26579		101.24114				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				98.63500		100.38500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				98.23000		98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				101.14558		101.12330				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				95.13479		95.13479				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.64000	296.15165	2.64000	296.05269				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN023 On 07/07/2017 Spot Bond				92.67413		92.67413				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				103.05727		103.05727			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				98.89933		98.89933			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				101.58511		101.58511			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				90.21480		90.21480			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				100.42115		100.40360			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				100.35423		100.33202			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	22.12319	100.00000	21.98348			0.00	0	0
Total ASN35U SPOT									0.00	0	0
Total For ASN35U									0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.98574		100.96520			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.76281		100.74348			0.00	0	0
Total BAR002 SPOT									0.00	0	0
Total For BAR002									0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.75234		100.73328			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				100.68585		100.66428			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11 On 01/10/2018 Spot Bond			8.66000	104.51361	8.68500	104.40577			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.56108		100.54216			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				101.06054		101.03974			0.00	20,000,000	10,000,000
Total BAW13 SPOT									0.00	20,000,000	10,000,000
Total For BAW13									0.00	20,000,000	10,000,000
BAW15 On 01/02/2016 Spot Bond				100.36031		100.34227			0.00	200,000,000	100,000,000
Total BAW15 SPOT									0.00	200,000,000	100,000,000
Total For BAW15									0.00	200,000,000	100,000,000
BAW17 On 05/12/2018 Spot Bond				101.73051		101.70893			0.00	0	20,000,000
Total BAW17 SPOT									0.00	0	20,000,000
Total For BAW17									0.00	0	20,000,000
BAW18 On 05/12/2020 Spot Bond				101.44547		101.42320			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			9.21000	105.45426	9.23500	105.31250		18,420,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000
Total BAW19 SPOT								18,420,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000
Total For BAW19								18,420,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.38500	104.66179	7.40000	104.62737			0.00	0	30,400,000
Total BAW2 SPOT									0.00	0	30,400,000
Total For BAW2									0.00	0	30,400,000
BAW20 On 15/01/2016 Spot Bond			100.00000	31.79441	100.00000	31.65459			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				100.69889		100.67443			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			8.49500	104.44712	8.52500	104.34526			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.96705	102.25747	10.98920	102.21012			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA04 On 30/09/2015 Spot Bond			11.01312	101.20324	11.02659	101.16629				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.04072	101.17688	11.05556	101.13891				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.93229		100.90196				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.07151	101.13290	11.08758	101.09282				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			11.64125	101.35350	11.68554	101.20517				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				100.95319		100.92217				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				100.95319		100.92217				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				100.95326		100.92224				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			11.21705	100.76593	11.23920	100.71862				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			11.16682	101.21342	11.18689	101.16808				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			11.01312	101.20324	11.02659	101.16629				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			11.04206	101.39622	11.06693	101.34411				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA16 On 30/09/2016 Spot Bond			10.19932	101.05320	10.22886	100.99593				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				100.90728		100.87776				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				100.89290		100.86432				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.89290		100.86432				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.01435		100.01435				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			10.82143	100.47178	10.84223	100.41485				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.27000	100.51608	11.30000	100.41758				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.86829		100.84051				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.19500	98.46850	11.22500	98.36621				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.01436		100.01436				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.82804		100.80110				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	100.77580	9.28000	100.75068				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				100.88060		100.85242			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.06000	100.80197	11.08500	100.70805			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.85598		100.82861			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.87649		100.84845			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.87649		100.84845			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.89584		99.89584			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.84612		100.81907			0.00	0	0
Total BAYA37 SPOT									0.00	0	0
Total For BAYA37									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.89031		100.86132			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.01434		100.01434			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.89031		100.86132			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.84777		100.82066			0.00	0	0
Total BAYA43 SPOT									0.00	0	0
Total For BAYA43									0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				100.86143		100.83339			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA45 On 31/03/2019 Spot Bond				100.89041		100.86141				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.65659		100.63523				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.70266		100.67980				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.96705	102.49238	13.98920	102.43699				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.11095	101.74075	15.15540	101.61788				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.97762	101.49567	14.01321	101.41479				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				101.14175		101.10498				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.14175		101.10498				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.14175		101.10498				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				101.18231		101.14419				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.99927		100.96719				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	22.26542	100.00000	22.22318				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.14948	100.00000	20.10066				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.33828	100.00000	18.29386				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.31993	100.00000	11.29250				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.31993	100.00000	11.29250				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.68634	100.00000	13.65318				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.85898	100.00000	11.83025				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				100.25691		100.23818				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				100.19462		100.17486				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				100.44205		100.42309				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				100.46799		100.44793				0.00	800,000,000	400,000,000
Total BCJ06 SPOT										0.00	800,000,000	400,000,000
Total For BCJ06										0.00	800,000,000	400,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.71436	100.00000	7.69546				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.71436	100.00000	7.69546				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP86I On 19/11/2014 Spot Bond			100.00000	95.05208	100.00000	94.80519			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	91.25000	100.00000	91.02244			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	81.29176	100.00000	81.11111			0.00	0	0
Total BCP88U SPOT									0.00	0	0
Total For BCP88U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	180.94386	2.02000	180.88647			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			7.92000	157.51416	7.94500	156.97082			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			7.92000	157.81966	7.94500	157.28014			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			8.30500	98.80174	8.33000	98.58156			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				101.18992		101.16702			0.00	0	0
Total BD311E SPOT									0.00	0	0
Total For BD311E									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.66000	99.06081	7.68500	98.96713		1,532,000,000,000.00	200,000,000	105,600,000	
Total BEER02 SPOT								1,532,000,000,000.00	200,000,000	105,600,000	
Total For BEER02								1,532,000,000,000.00	200,000,000	105,600,000	
BG22A On 21/07/2016 Spot Bond				101.16987		101.15029			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A On 21/07/2016 Spot Bond				100.20676		100.18579			0.00	400,000,000	100,000,000
Total BG22A2 SPOT									0.00	400,000,000	100,000,000
Total For BG22A2									0.00	400,000,000	100,000,000
BG22A On 21/07/2016 Spot Bond				100.21080		100.18942			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22B On 21/07/2016 Spot Bond				100.22425		100.20153				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.23769		100.21362				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				100.27499		100.24712				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	21.48640	100.00000	21.43435				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				100.01817		99.99989				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				100.01908		99.99985				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				100.01947		99.99983				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				100.01960		99.99983				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				100.02114		99.99976				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				100.02319		99.99966				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	21.02245	100.00000	20.97152				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	21.02245	100.00000	20.97152				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond				100.92905		100.90845			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				100.99773		100.97562			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				101.01645		100.99393			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.04500	102.70372	8.07500	102.61695		527,752,000,000.00		65,600,000	65,600,000
Total BG42A4 SPOT								527,752,000,000.00		65,600,000	65,600,000
Total For BG42A4								527,752,000,000.00		65,600,000	65,600,000
BG42B On 15/03/2017 Spot Bond				101.07259		101.04885			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				101.17222		101.14628			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	15.02441	100.00000	14.98761			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42Y On 15/03/2017 Spot Bond			100.00000	15.02441	100.00000	14.98761			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID04 On 23/11/2017 Spot Bond				102.07286		102.05167			0.00	40,000,000	20,000,000
Total BID04 SPOT									0.00	40,000,000	20,000,000
Total For BID04									0.00	40,000,000	20,000,000
BID05 On 26/06/2019 Spot Bond				100.63981		100.61898			0.00	0	505,000,000
Total BID05 SPOT									0.00	0	505,000,000
Total For BID05									0.00	0	505,000,000
BID06 On 30/06/2019 Spot Bond			8.37000	104.79727	8.39500	104.67775		36,828,000,000,000.00		4,400,000,000	2,210,400,000
Total BID06 SPOT								36,828,000,000,000.00		4,400,000,000	2,210,400,000
Total For BID06								36,828,000,000,000.00		4,400,000,000	2,210,400,000
BIDC41 On 06/02/2015 Spot Bond				98.25861		98.24085			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC42 On 14/01/2015 Spot Bond				98.52094		98.51669			0.00	0	0
Total BIDC42 SPOT									0.00	0	0
Total For BIDC42									0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				96.80124		96.79205			0.00	0	0
Total BIDC43 SPOT									0.00	0	0
Total For BIDC43									0.00	0	0
BLG1A On 21/11/2015 Spot Bond				101.29705		101.27807			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0
BLG1A6 On 21/11/2032 Spot Bond				101.50021		101.47832			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				101.28767		101.26930			0.00	20,000,000	10,000,000
Total BLG1B SPOT									0.00	20,000,000	10,000,000
Total For BLG1B									0.00	20,000,000	10,000,000
BLG1C On 21/11/2015 Spot Bond				101.35136		101.33207			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				101.46710		101.44614			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				101.94850		101.92053			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				102.73622		102.69652			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11U On 19/06/2015 Spot Bond			100.00000	60.71220	100.00000	60.56351			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				100.09562		100.02187			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				100.09839		100.02400			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC002 On 17/03/2015 Spot Bond				97.46081		97.44227				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				96.86028		96.82104				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				93.23352		93.21440				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				98.57327		98.55608				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond				98.47040		98.45321				0.00	0	13,800,000,000
Total BTC007 SPOT										0.00	0	13,800,000,000
Total For BTC007										0.00	0	13,800,000,000
BTC008 On 02/02/2015 Spot Bond			100.00000	79.52070	100.00000	100.00000				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	26.65614	100.00000	26.59157				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				100.92464		100.90377				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				101.58293		101.56070				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.28500	99.96010	7.32500	99.93983				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.19500	108.72524	9.22500	108.64172				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				105.61753		105.59299				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11 On 06/05/2016 Spot Bond			9.09500	101.80914	9.12500	101.74231			0.00	0	620,000,000
Total CBL11 SPOT									0.00	0	620,000,000
Total For CBL11									0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			12.26000	98.86767	12.28500	98.76154			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				99.91788		99.89032			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			11.22000	103.90906	11.24500	103.79484			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				101.68383		101.66191			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.08500	105.04082	9.11500	104.94815			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				100.45960		100.43015			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			11.66000	99.87390	11.68500	99.75420			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.60254		100.58390			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				101.34484		101.31508			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.76506		101.74491			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			9.96000	98.02448	9.98500	97.89844			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			9.77000	120.52872	9.79500	120.33834			0.00	0	1,642,538,800
Total CCT01 SPOT									0.00	0	1,642,538,800
Total For CCT01									0.00	0	1,642,538,800
CCT02 On 12/06/2024 Spot Bond			9.60000	116.91951	9.62500	116.72201			0.00	0	25,400,000
Total CCT02 SPOT									0.00	0	25,400,000
Total For CCT02									0.00	0	25,400,000
CCT03 On 15/03/2025 Spot Bond			8.93000	116.27719	8.95500	116.06578			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				101.66407		101.63210			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			11.39500	101.90465	11.42500	101.83506			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				101.97502		101.94921			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				101.69400		101.66534			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				103.71147		103.68186			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				100.27520		100.24735			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				100.98749		100.96163			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				100.18558		100.15869			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				100.39184		100.34802			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG02 On 30/08/2016 Spot Bond				101.46100		101.43611			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.76538		100.74047			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				100.79435		100.76848			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				100.82788		100.80093			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				102.66753		102.62951			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				102.64011		102.60248			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				102.78503		102.74534			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				101.85711		101.83322			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				100.90134		100.87788			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				101.69625		101.67577			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	103.32376	10.11000	103.29607			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				100.52802		100.50633			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	120.94852	2.76000	120.90776			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN19 On 24/08/2016 Spot Bond				104.03475		104.03475			0.00	0	0
Total CLN192 SPOT									0.00	0	0
Total For CLN192									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	120.85499	3.14000	120.81298			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	101.37161	8.25000	101.34897			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.76000	122.96884	2.76000	122.92725			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	120.32302	2.40000	120.28350			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				101.25336		101.22078			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.50000	100.35688	8.51500	100.30730			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.23471		100.21332			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.23931		100.21723			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.55000	100.42507	8.56500	100.37524			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.55000	100.42507	8.56500	100.37524			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN221 On 09/12/2016 Spot Bond			8.60000	103.55090	8.61500	103.49865				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.92246		100.89845				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.01323		100.98687				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.38488		100.36559				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.38488		100.36559				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				101.62725		101.60636				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.93475		100.91043				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				101.40122		101.37934				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				101.48695		101.46376				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.70289	9.35000	101.67763				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.70289	9.35000	101.67763				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				101.40057		101.37857				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN244 On 25/02/2015 Spot Bond				101.40422		101.38216				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				101.09256		101.07275				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				100.91490		100.89513				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				100.98949		100.97022				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				100.99342		100.97417				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				100.91490		100.89513				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				100.91490		100.89513				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				100.96325		100.94319				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				101.74996		101.72830				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				101.33578		101.31382				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				101.85929		101.83770				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				101.85929		101.83770				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN26(On 26/03/2017 Spot Bond				101.85929		101.83770				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				101.23156		101.20939				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			8.99000	103.27358	9.01500	103.15787				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				100.92526		100.90446				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				101.04390		101.01675				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				101.24078		101.21954				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				101.23580		101.21470				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				101.28751		101.26523				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				101.47916		101.45707				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				101.67441		101.64824				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				101.47427		101.45215				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				103.01068		102.98848				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN28(On 07/06/2017 Spot Bond				102.21729		102.19542			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				101.06549		101.04524			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				100.85635		100.83615			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				100.82558		100.80461			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				100.18785		102.12596			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				101.82270		101.80036			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				101.11359		101.08823			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				100.88100		100.85552			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				103.34902		103.32513			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				100.77374		100.74856			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				100.87155		100.84634			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				100.64988		100.62449			0.00	0	0
Total CLN295 SPOT									0.00	0	0
Total For CLN295									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN296 On 20/12/2017 Spot Bond				100.98264		100.95707			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.77389		100.74871			0.00	100,000,000	200,000,000
Total CLN297 SPOT									0.00	100,000,000	200,000,000
Total For CLN297									0.00	100,000,000	200,000,000
CLN298 On 30/06/2017 Spot Bond				100.77389		100.74871			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.76550		100.74110			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				126.87061		126.87061			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond				102.32497		102.30004			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond				126.95430		126.95430			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond				126.36819		126.36819			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				126.82706		126.82706			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				126.04475		126.04475			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				123.57426		123.57426			0.00	0	0
Total CLN311 SPOT									0.00	0	0
Total For CLN311									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.87316		101.84870			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			10.56000	98.96307	10.59000	98.78141			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.08000	95.66366	11.11000	95.48000			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.73250		100.70918			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.98413		100.95903			0.00	0	100,000,000
Total CLN317 SPOT									0.00	0	100,000,000
Total For CLN317									0.00	0	100,000,000
CLN318 On 14/11/2022 Spot Bond				101.83070		101.80681			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.15194		100.13021			0.00	0	0
Total CLN319 SPOT									0.00	0	0
Total For CLN319									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.97569			0.00	60,000,000	30,000,000
Total CLN320 SPOT									0.00	60,000,000	30,000,000
Total For CLN320									0.00	60,000,000	30,000,000
CLN321 On 30/04/2018 Spot Bond			8.80500	100.00000	8.80500	99.97659			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.86737		100.84532			0.00	0	0
Total CLN322 SPOT									0.00	0	0
Total For CLN322									0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.15342		100.13147			0.00	0	0
Total CLN323 SPOT									0.00	0	0
Total For CLN323									0.00	0	0
CLN324 On 20/06/2018 Spot Bond				119.80866		119.80866			0.00	0	0
Total CLN324 SPOT									0.00	0	0
Total For CLN324									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.90598		100.88292			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.92162		100.89815			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.98204		100.95700			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.94364		100.91908			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN329 On 20/06/2017 Spot Bond				101.30187		101.26804			0.00	0	0
Total CLN329 SPOT									0.00	0	0
Total For CLN329									0.00	0	0
CLN330 On 20/06/2017 Spot Bond				101.30187		101.26804			0.00	0	0
Total CLN330 SPOT									0.00	0	0
Total For CLN330									0.00	0	0
CLN331 On 20/06/2017 Spot Bond				78.38905		78.33409			0.00	0	0
Total CLN331 SPOT									0.00	0	0
Total For CLN331									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				101.02807		101.00133			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.73250		100.70918			0.00	0	0
Total CLN333 SPOT									0.00	0	0
Total For CLN333									0.00	0	0
CLN334 On 20/09/2015 Spot Bond				109.57700		109.57700			0.00	0	0
Total CLN334 SPOT									0.00	0	0
Total For CLN334									0.00	0	0
CLN335 On 20/09/2018 Spot Bond				109.57700		109.57700			0.00	0	0
Total CLN335 SPOT									0.00	0	0
Total For CLN335									0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.06659		100.04439			0.00	0	0
Total CLN336 SPOT									0.00	0	0
Total For CLN336									0.00	0	0
CLN337 On 20/12/2018 Spot Bond				101.13474		101.10570			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 30/06/2017 Spot Bond				100.73663		100.71317			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN34 On 20/06/2017 Spot Bond				101.29399		101.26036			0.00	0	0
Total CLN342 SPOT									0.00	0	0
Total For CLN342									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.07002		101.04218			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.82737		100.80581			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.95289		100.92861			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.06595		100.04396			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN34 On 10/02/2016 Spot Bond				101.74260		101.72126			0.00	0	0
Total CLN347 SPOT									0.00	0	0
Total For CLN347									0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.71599		100.69320			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.01297		100.03876			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35 On 28/05/2019 Spot Bond				101.34365		101.32263			0.00	0	0
Total CLN353 SPOT									0.00	0	0
Total For CLN353									0.00	0	0
CLN35 On 20/12/2018 Spot Bond				101.26044		101.22843			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN35 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN355 SPOT									0.00	0	0
Total For CLN355									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN358 On 30/04/2018 Spot Bond				100.02153		100.00000				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.14820		100.12701				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.79212		100.77202				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.55000	101.11380	10.55000	101.08509				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.74000	106.02762	9.77000	105.81199				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.86011		100.83859				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				99.84121		99.81480				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.88000	107.49407	11.91000	107.28566				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				99.83466		99.80715				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			11.91000	107.19367	11.94000	106.99463				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.34000	106.75805	10.37000	106.56757				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				99.83466		99.80715				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.09156		100.06866				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				101.04444		101.01776				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				100.96435		100.93976				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				100.98204		100.95700				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				100.86737		100.84532				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				100.76304		100.73871				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			9.26000	103.98715	9.28500	103.84033				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				100.89332		100.86425				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				100.95601		100.93165				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	101.17125	10.55000	101.14251				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	98.56637	11.00000	98.53601				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				100.20143		100.18100				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond				100.97164		100.94686				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.18706		100.16598				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.67000	103.37712	11.70000	103.16893				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.06315		101.03597				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.86737		100.84532				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				107.39645		107.36778				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.92476		100.90120				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				99.84515		99.81939				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond			100.00000	28.77052	100.00000	28.63198				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.28181		100.26163				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.14560		100.12477				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				87.21360		87.18615				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39: On 20/09/2022 Spot Bond				100.15404		100.13200			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	40.16607	7.01000	40.15862			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				166.51156		165.70065			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			8.30500	142.08063	8.33000	141.87321			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			7.92000	157.51416	7.94500	156.97082			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			7.92000	157.81966	7.94500	157.28014			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				93.22245		93.20330			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				93.16450		93.14519			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				100.48234		100.45885			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				100.48234		100.45885			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				100.93299		100.90871			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0 On 20/12/2016 Spot Bond				100.87387		100.85112				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.88554		100.86248				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				100.47670		100.45389				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.88303		100.86056				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.15194		100.13021				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.80572		100.78527				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.84648		100.82498				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.84126		100.81988				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.84648		100.82498				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				101.60733		101.58168				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				100.38081		100.35658				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	104.85706	8.87000	104.81665				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			8.44500	105.31562	8.47500	105.19941			12,667,500,000,000.00	1,500,000,000	775,400,000
Total COJ04 SPOT									12,667,500,000,000.00	1,500,000,000	775,400,000
Total For COJ04									12,667,500,000,000.00	1,500,000,000	775,400,000
COJ05 On 05/06/2023 Spot Bond			9.90000	118.04866	9.92500	117.86267			0.00	0	20,041,700,000
Total COJ05 SPOT									0.00	0	20,041,700,000
Total For COJ05									0.00	0	20,041,700,000
COJ06 On 09/12/2015 Spot Bond			8.18500	106.96617	8.20000	106.92678			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			9.47000	107.28916	9.49500	107.13922			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			9.52000	108.08089	9.55000	107.86231			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			9.87000	96.40680	9.90000	96.21723			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			10.65000	97.59164	10.67500	97.39167			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			10.65000	95.35865	10.67500	95.16534			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				101.36663		101.34605			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				101.38309		101.36100			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				101.27319		101.25147			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				100.30771		100.28971			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL021 On 25/08/2017 Spot Bond				101.37770		101.35592			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				100.81154		100.78984			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				100.27945		100.26199			0.00	0	0
Total CPL023 SPOT									0.00	0	0
Total For CPL023									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.78000	104.81941	10.80500	104.65008			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	12.65189	100.00000	12.62091			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	4.29759	100.00000	4.28403			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	12.71099	100.00000	12.67088			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				100.06559		100.09375			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			7.77000	98.26580	7.80000	98.16932			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				101.22588		101.20840			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				101.17348		101.15590			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				101.01960		101.00207			0.00	0	0
Total DENG54 SPOT									0.00	0	0
Total For DENG54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLT01L On 28/11/2014 Spot Bond			100.00000	96.06791	100.00000	95.82408			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.09718		101.07565			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				100.49246		100.46954			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				102.74467		102.72600			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				102.04667		102.02772			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				101.66301		101.64390			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				97.49791		97.46582			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				101.13267		101.10368			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				100.24479		100.20990			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				101.27235		101.23970			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				100.98726		100.96206			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.84754		100.81660			0.00	0	0
Total DRD04 SPOT									0.00	0	0
Total For DRD04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			8.46000	106.16080	8.48500	106.00962			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			7.35000	117.13635	7.36500	117.08886			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			8.28000	107.07425	8.30500	106.94239		226,237,752,000.00		27,323,400	10,350,373,800
Total DV22 SPOT								226,237,752,000.00		27,323,400	10,350,373,800
Total For DV22								226,237,752,000.00		27,323,400	10,350,373,800
DV23 On 27/02/2023 Spot Bond			8.92000	107.99303	8.95000	107.78682		245,731,728,000.00		27,548,400	8,611,929,600
Total DV23 SPOT								245,731,728,000.00		27,548,400	8,611,929,600
Total For DV23								245,731,728,000.00		27,548,400	8,611,929,600
DV24 On 18/02/2024 Spot Bond			8.97000	106.40019	9.00000	106.18288		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			9.33000	108.01586	9.34000	107.90764		5,598,000,000,000.00		600,000,000	300,000,000
Total DV29 SPOT								5,598,000,000,000.00		600,000,000	300,000,000
Total For DV29								5,598,000,000,000.00		600,000,000	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.95869		100.93986		0.00		0	30,000,000
Total DVC003 SPOT								0.00		0	30,000,000
Total For DVC003								0.00		0	30,000,000
DVC00: On 12/12/2014 Spot Bond				100.87726		100.85950		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				100.70266		100.68443		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				100.59335		100.57515		0.00	200,000,000		100,000,000
Total DVC006 SPOT								0.00	200,000,000		100,000,000
Total For DVC006								0.00	200,000,000		100,000,000
DVC00: On 15/09/2015 Spot Bond				100.84868		100.82998		0.00		0	0
Total DVC007 SPOT								0.00		0	0
Total For DVC007								0.00		0	0
DVF16 On 19/11/2016 Spot Bond				101.51668		101.49735		0.00		0	0
Total DVF16 SPOT								0.00		0	0
Total For DVF16								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF17 On 18/03/2017 Spot Bond				100.82870		100.80905			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				100.62713		100.60671			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			7.75000	129.59273	7.77500	129.43314		31,038,750,000,000.00	4,005,000,000	2,005,000,000	
Total E170 SPOT								11,038,750,000,000.00	4,005,000,000	2,005,000,000	
Total For E170								11,038,750,000,000.00	4,005,000,000	2,005,000,000	
EDC01 On 04/04/2016 Spot Bond				92.57691		92.52992			0.00	300,000,000	100,000,000
Total EDC01 SPOT									0.00	300,000,000	100,000,000
Total For EDC01									0.00	300,000,000	100,000,000
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	136.45703	0.20000	136.42046		480,000,000,000.00	2,400,000,000	1,200,000,000	
Total EL15 SPOT								480,000,000,000.00	2,400,000,000	1,200,000,000	
Total For EL15								480,000,000,000.00	2,400,000,000	1,200,000,000	
EL28 On 02/05/2028 Spot Bond			2.06000	122.80550	2.03000	123.18945		55,620,000,000.00	27,000,000	527,000,000	
Total EL28 SPOT								55,620,000,000.00	27,000,000	527,000,000	
Total For EL28								55,620,000,000.00	27,000,000	527,000,000	
EL29 On 19/11/2029 Spot Bond			2.07000	111.39567	2.04000	111.79181			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.09000	111.14047	2.06000	111.54362		2,090,000,000,000.00	1,000,000,000	10,300,000,000	
Total EL30 SPOT								2,090,000,000,000.00	1,000,000,000	10,300,000,000	
Total For EL30								2,090,000,000,000.00	1,000,000,000	10,300,000,000	
EL31 On 02/06/2031 Spot Bond			2.16000	103.03747	2.16000	103.00436			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01 On 28/07/2020 Spot Bond			9.36000	107.93421	9.38500	107.79462			9,360,000,000.00	1,000,000	59,315,000
Total EMM01 SPOT									9,360,000,000.00	1,000,000	59,315,000
Total For EMM01									9,360,000,000.00	1,000,000	59,315,000
EMM02 On 11/03/2021 Spot Bond			9.21000	108.60621	9.23500	108.45546			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			9.70000	102.03591	9.72500	101.85456			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.95500	100.72822	9.96500	100.60470			0.00	0	600,000,000
Total EMM04 SPOT									0.00	0	600,000,000
Total For EMM04									0.00	0	600,000,000
EMM05 On 17/04/2029 Spot Bond			10.10500	103.07042	10.11500	102.99468			0.00	0	5,833,332,900
Total EMM05 SPOT									0.00	0	5,833,332,900
Total For EMM05									0.00	0	5,833,332,900
EPF001 On 19/08/2015 Spot Bond				101.56115		101.54022			0.00	60,000,000	30,000,000
Total EPF001 SPOT									0.00	60,000,000	30,000,000
Total For EPF001									0.00	60,000,000	30,000,000
EPF002 On 28/05/2018 Spot Bond				101.34623		101.32505			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				101.00832		100.98732			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				99.89541		99.87768			0.00	0	0
Total EPFC09 SPOT									0.00	0	0
Total For EPFC09									0.00	0	0
EPFC10 On 19/11/2014 Spot Bond				101.32765		101.30922			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				101.37068		101.35235			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	60.07356	100.00000	59.88395			0.00	0	0
Total EQ209U SPOT									0.00	0	0
Total For EQ209U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ211L On 14/11/2014 Spot Bond			100.00000	99.47213	100.00000	99.21036			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	83.37020	100.00000	83.19282			0.00	0	0
Total EQ212U SPOT									0.00	0	0
Total For EQ212U									0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	133.60015	3.00000	133.55411			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			11.16500	105.34508	11.18000	105.30439			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				102.89414		102.86792			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				98.84163		98.76704			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				100.75322		100.72911			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			9.64000	97.68581	9.66500	97.59004			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				100.55545		100.53266			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				101.41552		101.39323			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				101.74644		101.72249			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				101.61494		101.59279			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				101.71587		101.69233			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				101.92749		101.90758			0.00	28,000,000	14,000,000
Total ERS12 SPOT									0.00	28,000,000	14,000,000
Total For ERS12									0.00	28,000,000	14,000,000
ERSA1 On 17/11/2025 Spot Bond				101.46995		101.44980			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.53035		101.50936			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.45787		101.43788			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.50821		101.48752			0.00	60,000,000	30,000,000
Total ERS17 SPOT									0.00	60,000,000	30,000,000
Total For ERS17									0.00	60,000,000	30,000,000
ERSA1 On 17/11/2025 Spot Bond				101.47373		101.45351			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.45352		101.43359			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.05000	101.85968	7.07500	101.82029		2,820,000,000,000.00		400,000,000	2,000,000,000
Total ES15 SPOT								2,820,000,000,000.00		400,000,000	2,000,000,000
Total For ES15								2,820,000,000,000.00		400,000,000	2,000,000,000
ES18 On 20/04/2018 Spot Bond			7.60000	105.22543	7.62500	105.12654		89,890,095,160,000.00		11,827,644,100	5,423,711,300
Total ES18 SPOT								89,890,095,160,000.00		11,827,644,100	5,423,711,300
Total For ES18								89,890,095,160,000.00		11,827,644,100	5,423,711,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23 On 25/01/2023 Spot Bond			8.28000	112.75992	8.31000	112.54717			178,883,747,244,000.00	21,604,317,300	6,592,321,200
Total ES23 SPOT									'8,883,747,244,000.00	21,604,317,300	6,592,321,200
Total For ES23									'8,883,747,244,000.00	21,604,317,300	6,592,321,200
ES26 On 02/04/2026 Spot Bond			8.62000	95.08893	8.64500	94.89434			129,579,660,384,000.00	15,032,443,200	6,971,529,100
Total ES26 SPOT									29,579,660,384,000.00	15,032,443,200	6,971,529,100
Total For ES26									29,579,660,384,000.00	15,032,443,200	6,971,529,100
ES33 On 15/09/2033 Spot Bond			9.37000	84.52395	9.38500	84.38769			404,702,074,225,000.00	149,914,842,500	134,986,412,700
Total ES33 SPOT									14,702,074,225,000.00	149,914,842,500	134,986,412,700
Total For ES33									14,702,074,225,000.00	149,914,842,500	134,986,412,700
ES42 On 25/04/2042 Spot Bond			9.47000	90.69957	9.48500	90.54252			515,168,000,000,000.00	54,400,000,000	22,217,700,000
Total ES42 SPOT									15,168,000,000,000.00	54,400,000,000	22,217,700,000
Total For ES42									15,168,000,000,000.00	54,400,000,000	22,217,700,000
EXX01 On 19/05/2017 Spot Bond				101.56314		101.54119			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				101.61284		101.59018			0.00	40,000,000	20,000,000
Total EXX02 SPOT									0.00	40,000,000	20,000,000
Total For EXX02									0.00	40,000,000	20,000,000
FIFB01 On 24/08/2015 Spot Bond				101.43238		101.41002			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				100.29078		100.26961			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				100.75322		100.73142			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				101.12359		101.10604			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				100.96575		100.94644			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				100.44563		100.42626			0.00	0	0
Total FIFC13 SPOT									0.00	0	0
Total For FIFC13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR002L On 02/08/2023 Spot Bond			100.00000	10.22082	100.00000	10.19606				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	9.94729	100.00000	9.92319				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				100.97266		100.95110				0.00	1,200,000,000	300,000,000
Total FR2A4A SPOT										0.00	1,200,000,000	300,000,000
Total For FR2A4A										0.00	1,200,000,000	300,000,000
FR2A4I On 15/09/2023 Spot Bond				99.47317		99.44904				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.08490		101.06088				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.15966		101.13399				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			9.06000	101.14879	9.08500	101.04052				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.96559		100.94626				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				100.96552		100.94618				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.08850		100.01642				0.00	20,000,000	10,000,000
Total FRB10 SPOT										0.00	20,000,000	10,000,000
Total For FRB10										0.00	20,000,000	10,000,000
FRB11 On 11/12/2022 Spot Bond				104.56440		104.53987				0.00	0	690,000,000
Total FRB11 SPOT										0.00	0	690,000,000
Total For FRB11										0.00	0	690,000,000
FRB12 On 02/06/2024 Spot Bond				101.35633		101.33280				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2026 Spot Bond				101.37879		101.35487			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			9.96000	104.29797	9.98500	104.15145			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			10.86000	108.01728	10.88500	107.90247			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				100.98569		100.96004			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.06000	133.29702	2.16000	132.38733			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	279.42896	2.15000	279.33927		86,000,000,000.00	40,000,000	20,000,000	
Total FRBI23 SPOT								86,000,000,000.00	40,000,000	20,000,000	
Total For FRBI23								86,000,000,000.00	40,000,000	20,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.39000	110.76443	2.39000	110.72820		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			2.47000	159.58654	2.44000	160.07423		0.00	0	0	
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			2.28000	217.75647	2.28000	217.68580		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBN0 On 15/09/2015 Spot Bond			7.41500	106.74563	7.43000	106.71112		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			7.80100	62.71866	7.80200	62.70251		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			9.45500	39.66986	9.45500	39.66027		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 10/12/2024 Spot Bond			9.69000	38.35319	9.69000	38.34407			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	74.94867	100.00000	74.79508			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	77.33081	100.00000	77.18007			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				101.63630		101.60785			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				101.03862		101.01161			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				100.90139		100.87792			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				100.98798		100.96228			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	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.97164		100.94686			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC11: 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
FRC12: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.92683		100.90323			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.10324		101.07640			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.95601		100.93165			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				101.01535		100.98942			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.24653		101.21455				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				101.21034		101.17931				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
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	18.15191	100.09221	18.10742				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				100.86946		100.84735				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				111.33092		111.14310			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				101.15439		101.12438			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				103.65671		103.57317			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				100.96677		100.94161			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				98.00000		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				100.97736		100.95193			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				100.89395		100.87067			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				100.90911		100.88597			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				101.18447		101.15412			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.89346		100.87073			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	58.49840	13.22500	58.47750			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				100.84335		100.82192			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				100.84439		100.82293			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC167 On 20/03/2018 Spot Bond				101.23895		101.20675			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.88199		100.85955			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			3.62500	99.01909	3.62500	98.98343			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.91955		100.89612			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.91955		100.89612			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				101.65982		101.63606			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.73250		100.70918			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				98.95387		98.93087			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.86737		100.84532			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.84753		100.82599			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				102.22732		102.20055			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				100.98933		100.96410			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180 On 10/02/2016 Spot Bond				101.71372		101.69205			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				102.20382		102.17735			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC182 On 26/01/2021 Spot Bond				100.09798		100.07346			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				101.13267		101.10368			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC184 On 20/12/2018 Spot Bond				100.90077		100.87784			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC185 On 20/12/2018 Spot Bond				101.11732		101.08907			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC186 On 20/03/2016 Spot Bond				100.83812		100.81683			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.90911		100.88597			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC189 On 20/03/2019 Spot Bond				100.90911		100.88597			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC190 On 14/03/2016 Spot Bond				100.92910		100.90851			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC191 On 02/04/2017 Spot Bond				100.61275		100.59127			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				100.64572		100.62311			0.00	60,000,000	30,000,000
Total FRC192 SPOT									0.00	60,000,000	30,000,000
Total For FRC192									0.00	60,000,000	30,000,000
FRC19: On 08/04/2016 Spot Bond				100.82487		100.80499			0.00	0	0
Total FRC193 SPOT									0.00	0	0
Total For FRC193									0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.45905		100.43855			0.00	0	0
Total FRC194 SPOT									0.00	0	0
Total For FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.95914		100.93469			0.00	0	100,000,000
Total FRC195 SPOT									0.00	0	100,000,000
Total For FRC195									0.00	0	100,000,000
FRC19: On 09/04/2016 Spot Bond				100.44075		100.42020			0.00	0	0
Total FRC196 SPOT									0.00	0	0
Total For FRC196									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.80679		100.78692			0.00	0	0
Total FRC197 SPOT									0.00	0	0
Total For FRC197									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.41891		100.39846			0.00	0	0
Total FRC198 SPOT									0.00	0	0
Total For FRC198									0.00	0	0
FRC19: On 10/04/2016 Spot Bond				100.42005		100.39954			0.00	0	0
Total FRC199 SPOT									0.00	0	0
Total For FRC199									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.30960		100.28708			0.00	0	0
Total FRC200 SPOT									0.00	0	0
Total For FRC200									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.28136		100.26087			0.00	0	0
Total FRC201 SPOT									0.00	0	0
Total For FRC201									0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.30960		100.28708			0.00	0	180,000,000
Total FRC202 SPOT									0.00	0	180,000,000
Total For FRC202									0.00	0	180,000,000
FRC20: On 17/04/2016 Spot Bond				100.28023		100.25982			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20 On 06/05/2017 Spot Bond				101.92957		101.90747			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC205 On 06/05/2017 Spot Bond			8.75000	102.04339	8.75000	102.01939			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC206 On 20/06/2019 Spot Bond				102.73687		102.71420			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	11.89600	100.00000	11.85845			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	10.86002	100.00000	10.82573			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.66419		100.63635			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	1.33724	100.00000	1.33030			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.66484		100.64094			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 30/10/2017 Spot Bond			100.00000	8.90568	100.00000	100.00000			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.96990		100.94466			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				100.96466		100.93956			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				101.19394		101.17008			0.00	0	0
Total FRC46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.01800		100.04210				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			3.81000	119.01133	3.40000	122.15112				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				100.98154		100.95600				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				100.99104		100.96525				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			3.45000	121.80105	3.38000	122.30888				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			3.43000	121.95822	3.40000	122.15112				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			2.66000	127.20003	2.66000	127.15748				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.73000	134.38970	2.73000	134.34444				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				100.02630		100.04755				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				100.85906		100.83668				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				100.97525		100.94987				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				101.88996		101.83216				0.00	0	0
Total FRC85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.13128		101.10186			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				101.09125		101.06287			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				100.93310		100.90933			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				100.93205		100.90831			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				102.15133		102.07947			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				100.89786		100.87795			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	10.03371	100.00000	10.00914			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD02 On 01/06/2016 Spot Bond			100.00000	24.29554	100.00000	24.23604			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD04 On 04/07/2015 Spot Bond			100.00000	57.96285	100.00000	57.78189		20,000,000,000,000.00	200,000,000	100,000,000	
Total FRD04U SPOT								20,000,000,000,000.00	200,000,000	100,000,000	
Total For FRD04U								20,000,000,000,000.00	200,000,000	100,000,000	
FRD09 On 26/06/2017 Spot Bond			100.00000	18.24151	100.00000	18.18393		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			4.80000	150.50773	4.80000	150.44876		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				100.70391		100.68090		0.00	0	0	
Total FRJ15 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ15									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.41382		101.39447			0.00	0	30,000,000
Total FRJ16 SPOT									0.00	0	30,000,000
Total For FRJ16									0.00	0	30,000,000
FRJ17 On 04/04/2017 Spot Bond				101.34967		101.32914			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.57955		102.55815			0.00	0	20,000,000
Total FRJ18 SPOT									0.00	0	20,000,000
Total For FRJ18									0.00	0	20,000,000
FRJ19 On 04/04/2019 Spot Bond				100.57205		100.55154			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				99.61655		99.59739			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				100.36521		100.34516			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			2.11800	101.43943	2.11800	101.40699			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.45000	133.95152	2.45000	133.90749			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.19930		100.17906			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.22303	10.38000	100.19512			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.22303	10.38000	100.19512			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				108.68000		108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS105										0.00	0	0
FRS105 On 30/01/2016 Spot Bond				100.02405		100.00000				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.59000	108.11258	2.59000	108.07664				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.59000	208.37948	2.59000	208.31014				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.56000	108.68873	2.56000	108.65268				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.48467		100.46676				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.62000	207.49868	2.62000	207.42945				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.05177		100.02589				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.48000	109.85740	2.48000	109.82120				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.65000	106.97133	2.65000	106.93559				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.63824		100.62032				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				49.95300		50.97500				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				101.54031		101.52282				0.00	0	0
Total FRS118 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS118									0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.75500	105.00900	2.75500	104.97363			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			2.74000	258.49493	2.74000	258.40784			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			2.79000	256.68611	2.79000	256.59931			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			2.00000	100.00000	2.00000	2.00000			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.66000	269.23087	2.66000	269.14074			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	279.22456	2.16000	279.13484			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.88000	264.97143	2.88000	264.88115			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			2.53000	129.27664	2.53000	129.23388			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				100.08460		100.01379			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			2.06000	129.22125	2.06000	129.18013			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				100.24670		100.22398			0.00	0	50,000,000
Total FRS56 SPOT									0.00	0	50,000,000
Total For FRS56									0.00	0	50,000,000
FRS59 On 07/10/2016 Spot Bond				100.51980		100.49758			0.00	0	0
Total FRS59 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				99.91892		101.85620				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			2.43000	108.04477	2.43000	108.00932				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	19.20777	104.97509	19.15865				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	23.36191	101.07593	23.30414				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.63884	100.44759	15.60038				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	21.74393	100.76967	21.69031				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	116.43470	2.11000	116.39742				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	111.27197	2.34000	111.23572				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				98.60898		98.60789				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	110.96713	2.37000	110.93089				0.00	0	0
Total FRS87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS87									0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.53123		101.50680			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	348.64549	2.36000	348.53161			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				101.76103		101.74023			0.00	400,000,000	100,000,000
Total FRS94 SPOT									0.00	400,000,000	100,000,000
Total For FRS94									0.00	400,000,000	100,000,000
FRS96 On 24/08/2018 Spot Bond				101.41433		101.39121			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			6.48500	101.94783	6.50000	101.92462			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.53000	101.80957	7.54500	101.76283			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			7.85500	102.69511	7.88500	102.59657			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			8.05000	107.74213	8.07500	107.64132			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			8.56000	105.89736	8.58500	105.77150		856,000,000.00		100,000	800,000,000
Total FRX19 SPOT								856,000,000.00		100,000	800,000,000
Total For FRX19								856,000,000.00		100,000	800,000,000
FRX20 On 01/10/2020 Spot Bond			8.79000	100.52673	8.81500	100.38965		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			9.36000	92.11249	9.39000	91.92859		187,200,000,000.00		20,000,000	10,000,000
Total FRX23 SPOT								187,200,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									187,200,000,000.00	20,000,000	10,000,000
FRX24 On 10/12/2024 Spot Bond			9.43000	112.66221	9.45500	112.46410			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			9.74000	99.09671	9.76500	98.89897			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.11000	96.97962	10.12000	96.87743		202,200,000,000.00		20,000,000	10,000,000
Total FRX31 SPOT								202,200,000,000.00		20,000,000	10,000,000
Total For FRX31								202,200,000,000.00		20,000,000	10,000,000
FRX45 On 14/04/2045 Spot Bond			10.07000	80.84096	10.08500	80.70240			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				100.74272		100.72335			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				100.76922		100.74916			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.77980		100.75947			0.00	0	50,000,000
Total FS1A4 SPOT									0.00	0	50,000,000
Total For FS1A4									0.00	0	50,000,000
FS1A5 On 20/03/2038 Spot Bond				100.80620		100.78519			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				100.84849		100.82639			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				100.88019		100.85727			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				101.01742		100.99094			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

Contract 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 FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				101.34116		101.32192			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				101.40000		101.37993			0.00	0	30,000,000
Total FS2A3 SPOT									0.00	0	30,000,000
Total For FS2A3									0.00	0	30,000,000
FS2A4 On 20/08/2038 Spot Bond				101.41378		101.39352			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				101.45302		101.43221			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				101.51193		101.49029			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				101.56100		101.53867			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.77687		101.75149			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				100.59764		100.57625			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				100.77455		100.75451			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			8.84500	101.89123	8.87500	101.80167			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
GPT30 On 06/11/2014 Spot Bond				101.49552		101.47852			0.00	0	0
Total GPT30 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GPT30										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				100.07731		100.05797				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				100.07889		100.05917				0.00	100,000,000	50,000,000
Total GRH1A2 SPOT										0.00	100,000,000	50,000,000
Total For GRH1A2										0.00	100,000,000	50,000,000
GRH1A On 25/10/2017 Spot Bond				100.08196		100.06146				0.00	0	160,000,000
Total GRH1A3 SPOT										0.00	0	160,000,000
Total For GRH1A3										0.00	0	160,000,000
GRH1B On 25/10/2017 Spot Bond				100.08577		100.06431				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.09104		100.06827				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				101.12663		101.10495				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				102.32954		102.31031				0.00	60,000,000	250,000,000
Total GRT02 SPOT										0.00	60,000,000	250,000,000
Total For GRT02										0.00	60,000,000	250,000,000
GRT03 On 15/10/2015 Spot Bond				100.33133		100.31022				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				102.10375		102.08350				0.00	0	5,000,000
Total GRT04 SPOT										0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT04										0.00	0	5,000,000
GRT05 On 25/01/2015 Spot Bond				100.25747		100.18896				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				101.05569		101.03415				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				101.55836		101.53563				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				100.76009		100.73868				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				101.26240		101.24261				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.66217		100.64356				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				101.90731		101.88558				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				100.10098		100.02595				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				100.53019		100.51058				0.00	0	110,000,000
Total HILB01 SPOT										0.00	0	110,000,000
Total For HILB01										0.00	0	110,000,000
HILB02 On 13/09/2017 Spot Bond				100.97278		100.95123				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				99.94238		99.92298				0.00	0	0
Total HILB03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				99.94164		99.92200				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				101.45199		101.43490				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.28121		100.26363				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.23395		100.21239				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			7.43098	97.47481	7.44570	97.43086				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				100.24433		100.22183				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.43114	104.41639	8.44583	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				100.25766		100.23395			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			8.88140	104.41639	8.89607	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				100.27394		100.24875			0.00	0	0
Total HMS1E4 SPOT									0.00	0	0
Total For HMS1E4									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.30283		100.28079			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				100.37235		100.34867			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				100.38515		100.36065			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				101.85263		101.83022			0.00	0	0
Total HPF04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.87500	104.05718	8.90500	103.97059			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			7.97500	110.47412	8.00000	110.33144		13,398,797,500,000.00	1,680,100,000	2,020,300,000	
Total HWAY20 SPOT								13,398,797,500,000.00	1,680,100,000	2,020,300,000	
Total For HWAY20								13,398,797,500,000.00	1,680,100,000	2,020,300,000	
HWAY2 On 07/12/2023 Spot Bond			1.96000	283.34744	1.96000	283.25795		0.00	0	9,700,000,000	
Total HWAY23 SPOT								0.00	0	9,700,000,000	
Total For HWAY23								0.00	0	9,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.97000	289.40682	1.97000	289.31533		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			9.33000	101.57029	9.34500	101.41174		56,166,600,000,000.00	6,020,000,000	4,045,200,000	
Total HWAY34 SPOT								56,166,600,000,000.00	6,020,000,000	4,045,200,000	
Total For HWAY34								56,166,600,000,000.00	6,020,000,000	4,045,200,000	
HWAY3 On 31/07/2035 Spot Bond			9.27000	102.10347	9.28500	101.94150		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	86.66667	100.00000	86.46081		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	
Total For HWF01U								0.00	0	0	
HWF02 On 30/09/2016 Spot Bond			100.00000	22.62785	100.00000	22.57243		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	57.09062	100.00000	56.95232		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	27.28262	100.00000	27.21652		0.00	0	0	
Total HWF05U SPOT								0.00	0	0	
Total For HWF05U								0.00	0	0	
HWF06 On 20/11/2016 Spot Bond			100.00000	15.98279	100.00000	15.94407		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	88.05875	100.00000	87.84958		0.00	0	0	
Total HWF07U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.73000	117.67883	1.73000	117.64243			26,719,790,834,000.00	15,444,965,800	95,779,682,900
Total I2025 SPOT									26,719,790,834,000.00	15,444,965,800	95,779,682,900
Total For I2025									26,719,790,834,000.00	15,444,965,800	95,779,682,900
I2038 On 31/01/2038 Spot Bond			1.83000	123.91612	1.83000	123.87747			96,779,338,086,000.00	52,884,884,200	94,584,542,100
Total I2038 SPOT									96,779,338,086,000.00	52,884,884,200	94,584,542,100
Total For I2038									96,779,338,086,000.00	52,884,884,200	94,584,542,100
I2046 On 31/03/2046 Spot Bond			1.89000	123.38951	1.89000	123.35074			2,650,944,240,000.00	1,402,616,000	48,401,808,000
Total I2046 SPOT									2,650,944,240,000.00	1,402,616,000	48,401,808,000
Total For I2046									2,650,944,240,000.00	1,402,616,000	48,401,808,000
I2050 On 31/12/2050 Spot Bond			1.93000	131.94768	1.93000	131.90614			50,355,788,646,000.00	26,091,082,200	25,116,141,100
Total I2050 SPOT									50,355,788,646,000.00	26,091,082,200	25,116,141,100
Total For I2050									50,355,788,646,000.00	26,091,082,200	25,116,141,100
IBC01 On 16/03/2015 Spot Bond				96.35000		96.40000			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			7.30500	102.46799	7.32000	102.44257			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				101.52738		101.50764			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				101.44059		101.42135			0.00	60,000,000	30,000,000
Total IBL14 SPOT									0.00	60,000,000	30,000,000
Total For IBL14									0.00	60,000,000	30,000,000
IBL21 On 15/03/2016 Spot Bond			8.10000	102.98850	8.11500	102.94648			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			7.74500	107.80511	7.77500	107.69129			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			7.92000	102.21999	7.93500	102.17355			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				99.94593		99.92774			0.00	0	0
Total IBL32 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				99.94263		99.92337			0.00	30,000,000	30,000,000
Total IBL33 SPOT									0.00	30,000,000	30,000,000
Total For IBL33									0.00	30,000,000	30,000,000
IBL34 On 31/01/2017 Spot Bond			1.50000	130.43779	1.50000	130.39825			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			2.13000	132.68931	2.13000	132.64684			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				100.79886		100.77970			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				101.65328		101.63266			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			7.86500	103.34086	7.89500	103.22900			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				101.26780		101.24849			0.00	1,080,000,000	540,000,000
Total IBL40 SPOT									0.00	1,080,000,000	540,000,000
Total For IBL40									0.00	1,080,000,000	540,000,000
IBL42 On 15/06/2017 Spot Bond				101.97519		101.95420			0.00	20,000,000	10,000,000
Total IBL42 SPOT									0.00	20,000,000	10,000,000
Total For IBL42									0.00	20,000,000	10,000,000
IBL43 On 15/11/2015 Spot Bond				101.66209		101.64234			0.00	50,000,000	45,000,000
Total IBL43 SPOT									0.00	50,000,000	45,000,000
Total For IBL43									0.00	50,000,000	45,000,000
IBL45 On 21/12/2018 Spot Bond			8.49000	101.18785	8.51500	101.07995			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			8.94000	95.19384	8.96500	95.07330		894,000,000.00		100,000	2,383,000,000
Total IBL46 SPOT								894,000,000.00		100,000	2,383,000,000
Total For IBL46								894,000,000.00		100,000	2,383,000,000
IBL48 On 19/03/2016 Spot Bond				101.12182		101.10213			0.00	0	0
Total IBL48 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.94500	98.77876	7.97500	98.67022				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			8.99000	102.68653	9.01500	102.55117				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				99.99993		99.98211				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.99996		99.98160				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.75167	7.90000	100.73045				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			8.27000	101.49996	8.29500	101.39858				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				99.99981		99.97944				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.51411		101.49499				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			7.51500	103.88462	7.54500	103.80093				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			8.23000	105.34167	8.25500	105.22765				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			9.37000	107.47490	9.40000	107.25818				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				100.62711		100.60669				0.00	0	0
Total IBL61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.13406		100.11457				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				100.03585		100.01790				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				100.03674		100.01839				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.03749		100.01874				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	0.00584	100.00000	0.00582				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				100.26412		100.24475				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				100.17988		100.15961				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.61000	98.96119	8.63500	98.82430				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	100.16733	5.00000	100.15392				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	100.16733	5.00000	100.15392				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	101.24228	5.00000	101.22870				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	100.16294	5.00000	100.14935				0.00	0	0
Total IDCP04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.51554	4.00000	100.50454				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	100.15244	4.00000	100.14155				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	32.74036	100.00000	32.63814				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	32.49983	100.00000	32.39836				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	32.49983	100.00000	32.39836				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	105.33103	9.20000	105.30501				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				100.74227		100.71885				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.74227		100.71885				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				101.74649		101.72253				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	8.18518	100.00000	8.16513				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				101.37029		101.35280				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.68339		100.66540				0.00	0	0
Total IM1002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IM1002										0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	80.75221	100.00000	80.57395				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			8.85000	101.13941	8.86500	101.11020				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				99.34449		99.31848				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	10.32871	100.00000	10.30369				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	57.96285	100.00000	57.78189				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	82.76644	100.00000	82.57919				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	89.90148	100.00000	89.68059				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	9.01440	100.00000	8.97476				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	0
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	98.56092	100.00000	98.29949				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	95.06565	100.00000	94.82252				0.00	0	0
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	0
Total IN471U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN471U									0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	98.91599	100.00000	98.64865			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA444 On 28/10/2014 Spot Bond			6.25000	99.94866	6.25000	99.96577			0.00	0	0
Total INA444 SPOT									0.00	0	0
Total For INA444									0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.25000	99.88028	6.25000	99.86320			0.00	0	0
Total INA445 SPOT									0.00	0	0
Total For INA445									0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.25000	99.76085	6.35000	99.73972		125,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total INA446 SPOT								15,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For INA446								15,000,000,000,000.00	20,000,000,000	10,000,000,000	
INA447 On 18/11/2014 Spot Bond			6.25000	99.64170	6.35000	99.61872		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	99.52284	6.35000	99.49801		0.00	0	0	
Total INA448 SPOT								0.00	0	0	
Total For INA448								0.00	0	0	
INA450 On 09/12/2014 Spot Bond			6.35000	99.27462	6.40000	99.25167		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	98.66785	6.45000	98.64038		0.00	0	0	
Total INA503 SPOT								0.00	0	0	
Total For INA503								0.00	0	0	
INA504 On 20/01/2015 Spot Bond			6.45000	98.53733	6.45000	98.52017		0.00	0	0	
Total INA504 SPOT								0.00	0	0	
Total For INA504								0.00	0	0	
INA506 On 03/02/2015 Spot Bond			6.45000	98.29770	6.45000	98.28063		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	98.17832	100.00000	77.99145		64,500,000,000,000.00	10,000,000,000	10,000,000,000	
Total INA507 SPOT								14,500,000,000,000.00	10,000,000,000	10,000,000,000	
Total For INA507								14,500,000,000,000.00	10,000,000,000	10,000,000,000	
ING114 On 31/12/2015 Spot Bond				100.80715		100.78089		0.00	0	0	
Total ING114 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.96705	101.85200	10.98920	101.80483				0.00	0	0
Total ING115 SPOT										0.00	0	0
Total For ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.96705	100.95496	10.98920	100.90821				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				100.94312		100.91855				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				101.49153		101.46176				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				100.92556		100.90147				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	100.49326	6.50000	100.47560				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				100.94560		100.92150				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				95.45628		95.45628				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				100.94167		100.92133				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				100.34284		100.32373				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				100.90911		100.88597				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				99.91596		99.89497				0.00	0	0
Total ING232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.71043		100.69245				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				100.70807		100.69052				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				99.94558		99.92745				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				101.45510		101.43672				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				101.35231		101.33365				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				101.33716		101.31870				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				105.53198		105.51191				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				102.82082		102.80274				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				102.26788		102.25016				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				100.28326		100.26551				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				100.81288		100.79397				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.84777		100.82066				0.00	0	0
Total ING89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INGR02										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				101.15133		101.13291				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				103.39945		103.38014				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				99.87899		99.86170				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.25841		102.23003				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	83.14351	100.00000	82.95455				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				100.54593		100.52595				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				100.37764		100.35621				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				100.38250		100.36079				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			8.61000	100.83880	8.62500	100.78281				0.00	0	8,300,000
Total IPF06 SPOT										0.00	0	8,300,000
Total For IPF06										0.00	0	8,300,000
IPF07 On 01/07/2017 Spot Bond				100.62950		100.60829				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				100.64415		100.62245				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				100.65393		100.63191				0.00	0	0
Total IPF09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.32683		100.30598			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				100.34332		100.32145			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				101.65316		101.63647			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			9.16000	105.18350	9.18500	105.03597		18,320,000,000,000.00	2,000,000,000	1,019,400,000	
Total IPL10 SPOT								18,320,000,000,000.00	2,000,000,000	1,019,400,000	
Total For IPL10								18,320,000,000,000.00	2,000,000,000	1,019,400,000	
IPL5 On 28/09/2015 Spot Bond				100.94075		100.91855			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			8.43500	104.28298	8.46500	104.18150		20,244,843,500,000.00	2,400,100,000	2,030,000,000	
Total IPL6 SPOT								20,244,843,500,000.00	2,400,100,000	2,030,000,000	
Total For IPL6								20,244,843,500,000.00	2,400,100,000	2,030,000,000	
IPL7 On 05/04/2018 Spot Bond				100.52162		100.50019			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				100.45103		100.42903			0.00	0	300,000,000
Total IPL8 SPOT								0.00	0	300,000,000	
Total For IPL8								0.00	0	300,000,000	
IPL9 On 20/05/2021 Spot Bond				101.82557		101.80338			0.00	0	0
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV012 On 26/11/2014 Spot Bond				101.69733		101.67031			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				100.95938		100.93441			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			8.48500	105.01339	8.50000	104.98018			0.00	0	0
Total IV014 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				102.59715		102.57307			0.00	20,000,000	10,000,000
Total IV015 SPOT									0.00	20,000,000	10,000,000
Total For IV015									0.00	20,000,000	10,000,000
IV016 On 06/12/2021 Spot Bond				101.29795		101.27299			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			3.22000	126.16064	3.22000	126.11657			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			3.65000	139.91368	3.62000	140.32694			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				100.69084		100.66664			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				100.42435		100.40033			0.00	130,000,000	65,000,000
Total IV023 SPOT									0.00	130,000,000	65,000,000
Total For IV023									0.00	130,000,000	65,000,000
IV024 On 27/07/2022 Spot Bond				100.33532		100.26202			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.16786		101.14357			0.00	0	1,430,000,000
Total IV025 SPOT									0.00	0	1,430,000,000
Total For IV025									0.00	0	1,430,000,000
IV026 On 27/09/2024 Spot Bond				100.76396		100.73986			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	98.08716	3.73000	98.05156			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	104.44901	3.73000	104.41110			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				101.25241		101.22689			0.00	0	0
Total IV031 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				101.93615		101.91123			0.00	0	20,000,000
Total IV032 SPOT									0.00	0	20,000,000
Total For IV032									0.00	0	20,000,000
IV08 On 30/04/2018 Spot Bond			10.11000	110.46693	10.13500	110.36039			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				100.17412		100.14879			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			3.75000	138.38005	3.72000	138.78756			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total IV444U SPOT									0.00	0	0
Total For IV444U									0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	99.91580	100.00000	99.64721			0.00	0	0
Total IV445U SPOT									0.00	0	0
Total For IV445U									0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	98.03943	100.00000	97.78075			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				101.32684		101.30867			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA444 On 30/10/2014 Spot Bond			6.25000	99.98288	6.25000	99.94866			0.00	0	0
Total IVA444 SPOT									0.00	0	0
Total For IVA444									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.35000	99.36042	6.40000	99.33811			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			6.35000	99.24034	6.40000	99.21714			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	98.75327	6.45000	98.72643			0.00	0	0
Total IVA502 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA502									0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.45000	98.62319	6.45000	98.60601			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			6.45000	98.50302	6.45000	98.48588			0.00	0	0
Total IVA504 SPOT									0.00	0	0
Total For IVA504									0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.26356	6.45000	98.24650			0.00	0	0
Total IVA506 SPOT									0.00	0	0
Total For IVA506									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				101.76721		101.74513			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				100.58221		100.51332			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				100.36343		100.39123			0.00	0	100,000,000
Total IVC006 SPOT									0.00	0	100,000,000
Total For IVC006									0.00	0	100,000,000
IVC007 On 04/04/2016 Spot Bond				100.49802		100.47754			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				101.39420		101.37422			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				101.56496		101.54162			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				101.24870		101.22740			0.00	0	0
Total IVC016 SPOT									0.00	0	0
Total For IVC016									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.37809		100.35665			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				100.38052		100.35894			0.00	0	0
Total IVC018 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.38538		100.36353				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				100.36351		100.34288				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				100.23247		100.21104				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				100.03863		100.01934				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				100.90095		100.87912				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				101.56452		101.54387				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				101.26586		101.24547				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				101.25327		101.23308				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				100.60283		100.58068				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				100.41118		100.39197				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.14065		100.12021				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				100.03436		100.01722				0.00	0	0
Total IVC030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.83832		100.81799				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				100.66914		100.64736				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				100.68589		100.66357				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				100.68589		100.66356				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			8.83000	104.41823	8.85500	104.29800				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.82954	100.00000	12.78130				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.96250	100.00000	9.91869				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				100.27205		100.25223				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			9.03000	104.07783	9.05500	103.92752				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				100.03927		100.01958				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				101.58480		101.56447				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.91029		100.89010				0.00	0	0
Total IVC043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				101.71907		101.70171				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				100.13493		100.11531				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				101.33442		101.31396				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			7.28500	100.26365	7.30000	100.22982				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	98.31895	100.00000	98.06089				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				100.02011		100.00000				0.00	60,000,000	30,000,000
Total JDG01 SPOT										0.00	60,000,000	30,000,000
Total For JDG01										0.00	60,000,000	30,000,000
JDG02U On 22/01/2015 Spot Bond			100.00000	82.76273	100.00000	82.57840				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				100.06768		100.04558				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	38.92595	100.00000	38.83165				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.74186		100.71921				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07U On 14/11/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08U On 28/11/2014 Spot Bond			100.00000	94.31303	100.00000	94.07366				0.00	0	0
Total JDG08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG08U										0.00	0	0
JDG09I On 29/01/2015 Spot Bond			100.00000	81.46820	100.00000	81.28954				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10I On 29/01/2015 Spot Bond			100.00000	85.81912	100.00000	85.63092				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11I On 04/02/2015 Spot Bond			100.00000	98.92473	100.00000	98.65952				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12I On 18/03/2015 Spot Bond			100.00000	89.92324	100.00000	89.70551				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00I On 13/06/2017 Spot Bond				101.00406		100.98182				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00I On 13/06/2019 Spot Bond				101.04026		101.01722				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00I On 06/06/2019 Spot Bond				101.18289		101.16059				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03I On 30/10/2014 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB00I On 31/08/2017 Spot Bond				101.42526		101.40144				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00I On 01/11/2017 Spot Bond				99.92757		99.90321				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			8.30000	140.88433	8.32500	140.60170				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				100.96482		100.94528				0.00	0	0
Total LBK02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.83059		100.81002			0.00	200,000,000	100,000,000
Total LBK03 SPOT									0.00	200,000,000	100,000,000
Total For LBK03									0.00	200,000,000	100,000,000
LBK05 On 28/02/2019 Spot Bond				100.91324		100.89191			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				101.24540		101.22484			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				100.79954		100.90633			0.00	16,500,000,000	11,500,000,000
Total LBK07 SPOT									0.00	16,500,000,000	11,500,000,000
Total For LBK07									0.00	16,500,000,000	11,500,000,000
LBK08 On 30/10/2019 Spot Bond			100.00000	2.22642	100.00000	2.20971		220,000,000,000,000.00	12,200,000,000	11,100,000,000	
Total LBK08 SPOT								20,000,000,000,000.00	12,200,000,000	11,100,000,000	
Total For LBK08								20,000,000,000,000.00	12,200,000,000	11,100,000,000	
LEW01 On 31/10/2016 Spot Bond				99.99990		99.98038			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			8.52500	99.54615	8.55500	99.45142		513,205,000,000.00	60,200,000	2,460,000,000	
Total LGL02 SPOT								513,205,000,000.00	60,200,000	2,460,000,000	
Total For LGL02								513,205,000,000.00	60,200,000	2,460,000,000	
LGL03 On 03/04/2018 Spot Bond			8.59500	97.79629	8.62500	97.68779			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			9.12000	102.11661	9.14500	101.98117		912,000,000.00	100,000	580,000,000	
Total LGL04 SPOT								912,000,000.00	100,000	580,000,000	
Total For LGL04								912,000,000.00	100,000	580,000,000	
LHL01 On 13/12/2015 Spot Bond				101.40902		101.37788			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			9.80500	104.99578	9.82000	104.95263		20,394,400,000,000.00	2,080,000,000	1,040,000,000	
Total LHL02 SPOT								20,394,400,000,000.00	2,080,000,000	1,040,000,000	
Total For LHL02								20,394,400,000,000.00	2,080,000,000	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				101.53334		101.49946			0.00	0	0
Total LHL03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL03										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				101.48856		101.46757				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				101.58253		101.56020				0.00	24,000,000	12,000,000
Total LRFB1 SPOT										0.00	24,000,000	12,000,000
Total For LRFB1										0.00	24,000,000	12,000,000
LRFC1 On 17/11/2025 Spot Bond				101.69492		101.67099				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				99.53927		99.52221				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				99.33774		99.32032				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				98.78997		98.77268				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				100.38373		100.36622				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				98.32352		98.30624				0.00	20,000,000,000	20,000,000,000
Total MAQ061 SPOT										0.00	20,000,000,000	20,000,000,000
Total For MAQ061										0.00	20,000,000,000	20,000,000,000
MAQ08 On 11/12/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059				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	96.30607	100.00000	96.05263				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				101.07803		101.05987				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				101.08589		101.06760				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	89.68059	100.00000	89.46078				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.85598		100.82861				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				100.43051		100.41115				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				101.02182		101.00254				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				101.53534		101.51459				0.00	40,000,000	20,000,000
Total MBF030 SPOT										0.00	40,000,000	20,000,000
Total For MBF030										0.00	40,000,000	20,000,000
MBF03 On 28/03/2016 Spot Bond				100.87634		100.85666				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				101.24150		101.22178				0.00	0	160,000,000
Total MBF035 SPOT										0.00	0	160,000,000
Total For MBF035										0.00	0	160,000,000
MBF03 On 11/11/2014 Spot Bond				101.43282		101.41528				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03 On 11/11/2016 Spot Bond				101.53194		101.51302				0.00	0	20,000,000
Total MBF037 SPOT										0.00	0	20,000,000
Total For MBF037										0.00	0	20,000,000
MBF03 On 15/04/2015 Spot Bond				100.29031		100.27176				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				100.38178		100.36218				0.00	0	0
Total MBF039 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				99.88973		99.87139				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				99.87483		99.85661				0.00	0	20,000,000
Total MBF041 SPOT										0.00	0	20,000,000
Total For MBF041										0.00	0	20,000,000
MBF04 On 07/08/2017 Spot Bond				99.87186		99.85320				0.00	0	20,000,000
Total MBF042 SPOT										0.00	0	20,000,000
Total For MBF042										0.00	0	20,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	98.27242	100.00000	98.01516				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	36.05644	100.00000	35.96813				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	87.50000	100.00000	87.29017				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	16.72024	100.00000	16.64672				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	19.34546	100.00000	19.20026				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	19.47125	100.00000	19.32509				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.49000	102.35380	8.51500	102.23808				0.00	0	3,812,000,000
Total MBSA01 SPOT										0.00	0	3,812,000,000
Total For MBSA01										0.00	0	3,812,000,000
MBSA0 On 15/04/2019 Spot Bond			8.51000	101.82389	8.53500	101.70862				0.00	0	11,000,000,000
Total MBSA02 SPOT										0.00	0	11,000,000,000
Total For MBSA02										0.00	0	11,000,000,000
MCB3M On 13/12/2014 Spot Bond				101.04139		101.01832				0.00	0	0
Total MCB3M SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MCB3M									0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.97275		100.95119			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.35335		100.33328			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				100.50557		100.48525			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				102.31378		102.29228			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				102.42195		102.39948			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			7.68000	102.20655	7.71000	102.13191			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			8.48000	105.94671	8.50500	105.83469			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			9.28500	106.92204	9.31000	106.76367			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.31000	103.81736	6.35000	103.79436		10,096,000,000,000.00	1,600,000,000	800,000,000	
Total MET01 SPOT								10,096,000,000,000.00	1,600,000,000	800,000,000	
Total For MET01								10,096,000,000,000.00	1,600,000,000	800,000,000	
MFS1A On 20/12/2015 Spot Bond				100.77448		100.75430			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				100.80093		100.78006			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			9.29000	104.88427	9.31500	104.75831			0.00	0	0
Total MFS1B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.45500	101.93302	7.47000	101.89981			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
MIL01 On 31/05/2015 Spot Bond				101.34472		101.32291			0.00	0	0
Total MIL01 SPOT									0.00	0	0
Total For MIL01									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.60500	104.06862	8.63500	103.97625			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.92636		100.90491			0.00	15,000,000	7,500,000
Total MMIG01 SPOT									0.00	15,000,000	7,500,000
Total For MMIG01									0.00	15,000,000	7,500,000
MMIG0 On 17/03/2026 Spot Bond			9.16000	105.50245	9.18500	105.35434		7,328,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,328,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,328,000,000,000.00	800,000,000	400,000,000	
MMS01 On 10/12/2016 Spot Bond			100.00000	15.20975	100.00000	15.17250			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				101.60110		101.58155			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			8.30500	103.94584	8.33500	103.85402			0.00	0	140,000,000
Total MQB02 SPOT									0.00	0	140,000,000
Total For MQB02									0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.40500	104.08948	7.42000	104.05866		28,731,400,000,000.00	3,880,000,000	979,100,000	
Total MTN03 SPOT								28,731,400,000,000.00	3,880,000,000	979,100,000	
Total For MTN03								28,731,400,000,000.00	3,880,000,000	979,100,000	
MTN04 On 13/07/2017 Spot Bond			8.29500	107.36356	8.32500	107.26649			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.35774	100.89771	7.33978			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.45282	100.61875	7.43466			0.00	0	0
Total N4A302 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N4A302									0.00	0	0
N4A30£ 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
N4A30£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				101.57412		101.55393			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				101.58461		101.56428			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				101.71265		101.69066			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				101.86178		101.83784			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0
N4D68£ On 14/08/2020 Spot Bond			100.00000	0.71323	100.00000	0.71151			0.00	0	0
Total N4D68U SPOT									0.00	0	0
Total For N4D68U									0.00	0	0
N4E68£ On 14/08/2020 Spot Bond			100.00000	0.71323	100.00000	0.71151			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			8.73500	100.98934	8.76500	100.79807			0.00	0	0
Total NAM01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM01									0.00	0	0
NBK10, On 25/07/2016 Spot Bond			7.59000	100.73865	7.59000	100.71826			0.00	0	0
Total NBK10A SPOT									0.00	0	0
Total For NBK10A									0.00	0	0
NBK11, On 28/11/2020 Spot Bond			8.81000	104.27796	8.83500	104.13747			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12, On 19/03/2021 Spot Bond			8.61000	104.79265	8.63500	104.64459			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12I, On 20/02/2015 Spot Bond				101.43413		101.41428			0.00	1,200,000,000	600,000,000
Total NBK12B SPOT									0.00	1,200,000,000	600,000,000
Total For NBK12B									0.00	1,200,000,000	600,000,000
NBK13, On 19/03/2024 Spot Bond			9.07000	105.22105	9.10000	105.00345			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13I, On 21/02/2017 Spot Bond				102.60375		102.58358			0.00	0	0
Total NBK13B SPOT									0.00	0	0
Total For NBK13B									0.00	0	0
NBK14, On 26/06/2021 Spot Bond			8.97000	104.74647	8.99500	104.59669			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I, On 27/08/2015 Spot Bond				101.47093		101.45065			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I, On 27/08/2017 Spot Bond				102.66937		102.64818			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I, On 25/07/2016 Spot Bond				100.31849		100.24980			0.00	0	1,550,000,000
Total NBK16B SPOT									0.00	0	1,550,000,000
Total For NBK16B									0.00	0	1,550,000,000
NBK17I, On 28/11/2016 Spot Bond				101.35264		101.33345			0.00	0	20,000,000
Total NBK17B SPOT									0.00	0	20,000,000
Total For NBK17B									0.00	0	20,000,000
NBK18I, On 20/03/2017 Spot Bond				100.74054		100.72142			0.00	40,000,000	20,000,000
Total NBK18B SPOT									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK18B									0.00	40,000,000	20,000,000
NBK19I On 26/06/2017 Spot Bond				100.68696		100.66707			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				100.73383		100.71373			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.00500	104.27542	7.02000	104.24272		140,100,000,000.00		20,000,000	731,800,000
Total NBK2A SPOT								140,100,000,000.00		20,000,000	731,800,000
Total For NBK2A								140,100,000,000.00		20,000,000	731,800,000
NBK2B On 15/09/2015 Spot Bond				102.19554		102.17545			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			8.31000	113.71720	8.33500	113.58600		831,000,000.00		100,000	1,440,000,000
Total NBK3A SPOT								831,000,000.00		100,000	1,440,000,000
Total For NBK3A								831,000,000.00		100,000	1,440,000,000
NBK4 On 28/10/2024 Spot Bond			10.47500	36.95860	10.50000	36.86505			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			7.20500	101.43606	7.22000	101.40980		59,081,000,000,000.00		8,200,000,000	5,030,000,000
Total NBK6A SPOT								59,081,000,000,000.00		8,200,000,000	5,030,000,000
Total For NBK6A								59,081,000,000,000.00		8,200,000,000	5,030,000,000
NBK6B On 19/04/2015 Spot Bond				100.46521		100.44468			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				100.24855		100.22564			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			7.71000	103.11136	7.72500	103.06997			0.00	0	1,760,000,000
Total NBK9A SPOT									0.00	0	1,760,000,000
Total For NBK9A									0.00	0	1,760,000,000
NBK9B On 23/03/2016 Spot Bond				100.78079		100.75992			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				101.87339		101.85315			0.00	0	0
Total NCLN48 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN48										0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				101.39645		101.37711				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				100.53483		100.51199				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				100.35640		100.33371				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				101.31404		101.29164				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				92.70084		92.68236				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				101.22810		101.20678				0.00	0	0
Total NCLN62 SPOT										0.00	0	0
Total For NCLN62										0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN63 SPOT										0.00	0	0
Total For NCLN63										0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.08480		100.01363				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				100.03940		100.01970				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				89.03203		89.01293				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				100.72683		100.70823				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				101.68651		101.66426				0.00	0	0
Total NCLN74 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.83528		100.81352				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				100.79298		100.77232				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				101.25494		101.23302				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				100.76705		100.74705				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				100.75548		100.73634				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				100.75496		100.73583				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				99.99991		99.98152				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.86737		100.84532				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			9.64500	107.30646	9.67000	107.12014				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				100.86215		100.84023				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			9.68000	106.19237	9.70500	106.00247				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				100.86737		100.84532				0.00	0	0
Total NCLN87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.78165		100.76183			0.00	0	100,000,000
Total NCLN88 SPOT									0.00	0	100,000,000
Total For NCLN88									0.00	0	100,000,000
NCLN8 On 20/03/2017 Spot Bond				100.82124		100.80140			0.00	40,000,000	20,000,000
Total NCLN89 SPOT									0.00	40,000,000	20,000,000
Total For NCLN89									0.00	40,000,000	20,000,000
NCLN9 On 20/09/2024 Spot Bond				100.87573		100.85345			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				100.88616		100.86362			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			7.99500	103.38053	8.01000	103.34537		1,439,100,000,000.00		180,000,000	15,930,400,000
Total NED11 SPOT								1,439,100,000,000.00		180,000,000	15,930,400,000
Total For NED11								1,439,100,000,000.00		180,000,000	15,930,400,000
NED13 On 25/07/2023 Spot Bond				100.09676		100.02275			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				103.30697		103.28223			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.69000	105.46998	9.71500	105.28527			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				102.45489		102.42988			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				100.40371		100.37987			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				100.45164		100.43301			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			11.69500	117.27841	11.72500	117.14105		38,125,700,000,000.00		3,260,000,000	1,630,000,000
Total NEDH1A SPOT								38,125,700,000,000.00		3,260,000,000	1,630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NEDH1A									18,125,700,000,000.00	3,260,000,000	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				110.02940		109.99702			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				101.91258		101.88683			0.00	20,000,000	10,000,000
Total NHM001 SPOT									0.00	20,000,000	10,000,000
Total For NHM001									0.00	20,000,000	10,000,000
NILB10 On 08/12/2016 Spot Bond			2.17000	169.88869	2.17000	169.83406			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	137.67347	2.60000	137.62767			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			8.34000	107.01982	8.36500	106.88079			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				100.95871		100.93951			0.00	0	0
Total NPL08 SPOT									0.00	0	0
Total For NPL08									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.97000	108.33831	8.99500	108.19954			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				101.42184		101.40057			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				101.49786		101.47821			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				101.34547		101.32531			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				101.39325		101.37239			0.00	0	150,000,000
Total NQ1A17 SPOT									0.00	0	150,000,000
Total For NQ1A17									0.00	0	150,000,000
NQ1A1 On 22/05/2049 Spot Bond				101.36461		101.34417			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.17000	109.94339	9.19500	109.77438				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				101.39330		101.37245				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				101.42189		101.40062				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				101.40280		101.38181				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			9.37000	108.34785	9.39500	108.20911				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				101.46015		101.43833				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				101.44098		101.41943				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				101.45053		101.42885				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				101.80332		101.77651				0.00	10,000,000	10,000,000
Total NQF1D5 SPOT										0.00	10,000,000	10,000,000
Total For NQF1D5										0.00	10,000,000	10,000,000
NQF1D On 22/05/2016 Spot Bond				101.68705		101.66193				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				101.47916		101.45706				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			8.17000	119.02790	8.19500	118.90919				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.01000	118.19251	9.03500	118.00746			99,110,000,000.00	11,000,000	411,000,000
Total NRA022 SPOT									99,110,000,000.00	11,000,000	411,000,000
Total For NRA022									99,110,000,000.00	11,000,000	411,000,000
NRA02: On 31/05/2023 Spot Bond			2.06500	175.42371	2.06500	175.36780			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			9.74000	124.11790	9.76500	123.87031			49,089,600,000,000.00	5,040,000,000	2,920,000,000
Total NRA028 SPOT									19,089,600,000,000.00	5,040,000,000	2,920,000,000
Total For NRA028									19,089,600,000,000.00	5,040,000,000	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				102.71404		102.69256			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	98.16288			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				100.55972		100.49075			0.00	220,000,000	110,000,000
Total NTC15 SPOT									0.00	220,000,000	110,000,000
Total For NTC15									0.00	220,000,000	110,000,000
NTC16 On 22/03/2018 Spot Bond				100.86826		100.84641			0.00	0	1,440,000,000
Total NTC16 SPOT									0.00	0	1,440,000,000
Total For NTC16									0.00	0	1,440,000,000
NTC17 On 27/02/2017 Spot Bond				101.10589		101.08413			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				101.36113		101.33884			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				101.54865		101.52393			0.00	0	0
Total NYT101 SPOT									0.00	0	0
Total For NYT101									0.00	0	0
NYT10: On 28/05/2020 Spot Bond				101.93389		101.90323			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	18.25004	100.00000	18.20583			0.00	0	0
Total NYT13U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	55.85184	100.00000	55.71653				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			7.29500	101.62021	7.31000	101.58594			120,513,400,000,000.00	16,520,000,000	10,482,000,000	
Total OML01 SPOT									120,513,400,000,000.00	16,520,000,000	10,482,000,000	
Total For OML01									120,513,400,000,000.00	16,520,000,000	10,482,000,000	
OTCA2 On 31/07/2016 Spot Bond			100.00000	20.97152	100.00000	26.15089				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				96.70000		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	86.41232	100.00000	86.21412				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				101.58356		101.56419				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				100.15046		100.13163				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				101.13768		101.11875				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				101.03165		101.01178				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM14 On 04/11/2014 Spot Bond				101.51547		101.49805				0.00	0	0
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.84687		100.82632				0.00	0	0
Total PPC001 SPOT										0.00	0	0
Total For PPC001										0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.83562		100.81407				0.00	0	0
Total PPC002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.20278		100.18341			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC00: On 30/06/2021 Spot Bond			9.26000	106.05956	9.28500	105.90717			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				100.07760		100.00845			0.00	23,334,200	11,667,100
Total PRE1A1 SPOT									0.00	23,334,200	11,667,100
Total For PRE1A1									0.00	23,334,200	11,667,100
PRE1A On 27/01/2028 Spot Bond				100.07972		100.01005			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				100.08068		100.01077			0.00	100,000,000	50,000,000
Total PRE1A3 SPOT									0.00	100,000,000	50,000,000
Total For PRE1A3									0.00	100,000,000	50,000,000
PRE1B On 27/01/2028 Spot Bond				100.08280		100.01238			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				100.09188		100.01925			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.09399		100.02085			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				100.00015		99.97923			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			7.72000	43.00838	7.74500	42.88431			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			6.30500	107.71486	6.32000	107.68315		768,641,005,413,000.00	914,931,166,600	636,655,233,400	
Total R158 SPOT								8,641,005,413,000.00	914,931,166,600	636,655,233,400	
Total For R158								8,641,005,413,000.00	914,931,166,600	636,655,233,400	
R158P On 15/09/2015 Spot Bond			6.50000	94.56925	6.51500	94.54051		0.00	0	0	
Total R158P SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.60000	113.66656	6.61500	113.61803			429,813,798,540,000.00	974,214,211,900	550,573,493,500
Total R159 SPOT									9,813,798,540,000.00	974,214,211,900	550,573,493,500
Total For R159									9,813,798,540,000.00	974,214,211,900	550,573,493,500
R159P On 15/09/2016 Spot Bond			6.43000	88.82217	6.44500	88.78244			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			7.90000	123.82877	7.92500	123.58385			992,016,286,850,000.00	2,657,217,251,500	1,536,700,051,700
Total R186 SPOT									12,016,286,850,000.00	657,217,251,500	536,700,051,700
Total For R186									12,016,286,850,000.00	657,217,251,500	536,700,051,700
R187P On 21/12/2026 Spot Bond			7.64000	40.24557	7.66500	40.11986			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			7.56000	37.71846	7.58500	37.59162			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	289.67051	1.66000	289.58136			57,885,863,320,000.00	34,871,002,000	78,476,100,000
Total R197 SPOT									57,885,863,320,000.00	34,871,002,000	78,476,100,000
Total For R197									57,885,863,320,000.00	34,871,002,000	78,476,100,000
R201 On 21/12/2014 Spot Bond			5.73500	103.54526	5.77500	103.52327			70,731,983,621,000.00	12,333,388,600	6,736,694,300
Total R201 SPOT									70,731,983,621,000.00	12,333,388,600	6,736,694,300
Total For R201									70,731,983,621,000.00	12,333,388,600	6,736,694,300
R202 On 07/12/2033 Spot Bond			1.79000	233.65803	1.79000	233.58532			246,013,755,438,000.00	137,437,852,200	150,196,135,000
Total R202 SPOT									246,013,755,438,000.00	137,437,852,200	150,196,135,000
Total For R202									246,013,755,438,000.00	137,437,852,200	150,196,135,000
R2023 On 28/02/2023 Spot Bond			7.67000	101.77558	7.70000	101.57175			904,856,266,245,000.00	639,485,823,500	403,215,228,800
Total R2023 SPOT									904,856,266,245,000.00	639,485,823,500	403,215,228,800
Total For R2023									904,856,266,245,000.00	639,485,823,500	403,215,228,800
R203 On 15/09/2017 Spot Bond			6.74500	104.90720	6.77500	104.80886			600,175,353,501,000.00	1,275,044,529,800	528,545,084,000
Total R203 SPOT									600,175,353,501,000.00	1,275,044,529,800	528,545,084,000
Total For R203									600,175,353,501,000.00	1,275,044,529,800	528,545,084,000
R2030 On 31/01/2030 Spot Bond			8.35000	98.99185	8.35500	98.92806			140,929,818,550,000.00	1,214,482,613,000	639,697,033,400
Total R2030 SPOT									140,929,818,550,000.00	1,214,482,613,000	639,697,033,400
Total For R2030									140,929,818,550,000.00	1,214,482,613,000	639,697,033,400
R2032 On 31/03/2032 Spot Bond			8.49000	98.52811	8.51000	98.32848			943,117,674,000,000.00	464,442,600,000	254,818,400,000
Total R2032 SPOT									943,117,674,000,000.00	464,442,600,000	254,818,400,000
Total For R2032									943,117,674,000,000.00	464,442,600,000	254,818,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									13,117,674,000,000.00	464,442,600,000	254,818,400,000
R2037 On 31/01/2037 Spot Bond			8.59000	101.21619	8.60500	101.04647			743,078,125,408,000.00	319,333,891,200	172,849,812,900
Total R2037 SPOT									13,078,125,408,000.00	319,333,891,200	172,849,812,900
Total For R2037									13,078,125,408,000.00	319,333,891,200	172,849,812,900
R204 On 21/12/2018 Spot Bond			7.06000	106.19504	7.08500	106.08467			170,530,037,096,000.00	1,298,941,931,600	501,052,849,300
Total R204 SPOT									0,530,037,096,000.00	298,941,931,600	501,052,849,300
Total For R204									0,530,037,096,000.00	298,941,931,600	501,052,849,300
R2044 On 31/01/2044 Spot Bond			8.68000	102.90354	8.69500	102.72055			070,244,000,000,000.00	123,300,000,000	85,197,000,000
Total R2044 SPOT									0,244,000,000,000.00	123,300,000,000	85,197,000,000
Total For R2044									0,244,000,000,000.00	123,300,000,000	85,197,000,000
R2048 On 28/02/2048 Spot Bond			8.67000	102.32197	8.68000	102.18871			415,529,545,394,000.00	509,288,298,200	527,544,442,400
Total R2048 SPOT									15,529,545,394,000.00	509,288,298,200	527,544,442,400
Total For R2048									15,529,545,394,000.00	509,288,298,200	527,544,442,400
R207 On 15/01/2020 Spot Bond			7.29000	101.94122	7.31500	101.81474			364,554,438,527,000.00	1,010,226,946,300	568,750,866,300
Total R207 SPOT									14,554,438,527,000.00	010,226,946,300	568,750,866,300
Total For R207									14,554,438,527,000.00	010,226,946,300	568,750,866,300
R208 On 31/03/2021 Spot Bond			7.46000	96.99812	7.48500	96.85575			978,391,725,746,000.00	935,441,250,100	889,720,992,900
Total R208 SPOT									08,391,725,746,000.00	935,441,250,100	889,720,992,900
Total For R208									08,391,725,746,000.00	935,441,250,100	889,720,992,900
R209 On 31/03/2036 Spot Bond			8.51000	78.42366	8.52500	78.28438			183,258,811,257,000.00	961,605,030,700	553,430,518,200
Total R209 SPOT									33,258,811,257,000.00	961,605,030,700	553,430,518,200
Total For R209									33,258,811,257,000.00	961,605,030,700	553,430,518,200
R210 On 31/03/2028 Spot Bond			1.75000	173.15629	1.72000	173.69603			40,790,748,600,000.00	23,308,999,200	82,538,199,600
Total R210 SPOT									10,790,748,600,000.00	23,308,999,200	82,538,199,600
Total For R210									10,790,748,600,000.00	23,308,999,200	82,538,199,600
R211 On 31/01/2017 Spot Bond			0.80000	132.44139	0.80000	132.40374			98,645,484,320,000.00	123,306,855,400	102,301,427,700
Total R211 SPOT									18,645,484,320,000.00	123,306,855,400	102,301,427,700
Total For R211									18,645,484,320,000.00	123,306,855,400	102,301,427,700
R212 On 31/01/2022 Spot Bond			1.56000	137.73122	1.56000	137.68925			322,686,215,280,000.00	206,850,138,000	134,921,769,000
Total R212 SPOT									22,686,215,280,000.00	206,850,138,000	134,921,769,000
Total For R212									22,686,215,280,000.00	206,850,138,000	134,921,769,000
R213 On 28/02/2031 Spot Bond			8.38000	89.00483	8.39000	88.90432			558,787,854,028,000.00	1,259,998,550,600	661,261,127,200
Total R213 SPOT									18,787,854,028,000.00	259,998,550,600	661,261,127,200
Total For R213									18,787,854,028,000.00	259,998,550,600	661,261,127,200
R214 On 28/02/2041 Spot Bond			8.61000	79.23607	8.62500	79.09044			017,453,025,652,000.00	931,179,213,200	591,687,644,700
Total R214 SPOT									17,453,025,652,000.00	931,179,213,200	591,687,644,700

Contract 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 R214									17,453,025,652,000.00	931,179,213,200	591,687,644,700
R227C On 15/03/2015 Spot Bond			6.66000	97.59593	6.67500	97.57323			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			6.50000	94.56925	6.51500	94.54051			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			6.42000	91.69000	6.43500	91.65567			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			6.43000	88.82217	6.44500	88.78244			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			5.74000	99.20435	5.78000	99.18327			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			6.57000	95.95127	6.58500	95.92538			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			6.44000	93.03288	6.45500	93.00133			0.00	0	0
Total R328C SPOT									0.00	0	0
Total For R328C									0.00	0	0
R329C On 21/06/2016 Spot Bond			6.42000	90.15931	6.43500	90.12223			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			6.48000	87.24665	6.49500	87.20430			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			6.72000	83.99194	6.75000	83.91241			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			6.77000	81.13825	6.80000	81.04957			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			7.06500	77.67145	7.09000	77.58845			0.00	0	0
Total R333C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.04500	75.08133	7.07000	74.99208				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.02500	72.59162	7.05000	72.49661				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.01500	70.16319	7.04000	70.06291				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			7.25000	66.92374	7.27500	66.81971				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			7.23000	64.65920	7.25500	64.55093				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			7.38000	61.80661	7.40500	61.69550				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			7.35000	59.73037	7.37500	59.61584				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.32000	57.74060	7.34500	57.62296				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			7.29000	55.83328	7.31500	55.71284				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			7.25000	54.04966	7.27500	53.92660				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			7.21000	52.34325	7.23500	52.21781				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			7.84000	47.64996	7.86500	47.52958				0.00	0	0
Total R345C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.80000	46.03186	7.82500	45.91007				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			7.76000	44.48586	7.78500	44.36285				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			7.72000	43.00838	7.74500	42.88431				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			7.68000	41.59601	7.70500	41.47106				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			7.64000	40.24557	7.66500	40.11986				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			7.60000	38.95401	7.62500	38.82767				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			7.56000	37.71846	7.58500	37.59162				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.42817		100.40098				0.00	40,000,000	20,000,000
Total RCSB03 SPOT										0.00	40,000,000	20,000,000
Total For RCSB03										0.00	40,000,000	20,000,000
RCSB0 On 25/05/2015 Spot Bond				101.62350		101.59812				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				100.47748		100.45049				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				100.35088		100.32540				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	19.56883	100.00000	17.03370				0.00	0	0
Total RCSB1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.73702	100.00000	8.71586				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	23.84768	100.00000	23.78927				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.93426		100.91487				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				101.06928		101.04746				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				101.46846		101.44846				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				100.68211		100.66289				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				101.28638		101.26900				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				101.84064		101.82042				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				102.36926		102.34821				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				99.89995		101.81190				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				101.09716		101.07563				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				100.20806		100.18695				0.00	0	20,000,000
Total RES27 SPOT										0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES27									0.00	0	20,000,000
RES29 On 28/11/2016 Spot Bond				101.33086		101.30959			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				101.15394		101.13173			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				100.52563		100.50676			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				100.23044		100.20917			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				102.13923		102.10881			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0
RP005 On 31/03/2017 Spot Bond				83.17707		83.12858			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				80.62821		80.58609			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				83.90887		83.84782			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				88.22478		88.17145			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				100.98408		100.95304			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				81.55861		81.53459			0.00	0	0
Total RP014 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				91.34131		91.29000				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	105.04631	12.35000	105.01211				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.89560	100.00000	15.85710				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				100.22823		100.20510				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				101.09752		101.07322				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				101.74626		101.72276				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.84532		100.82326				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	4.08612	100.00000	4.07612				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	22.22853	100.00000	22.17468				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	32.76800	100.00000	40.86077				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.20737	100.00000	12.19242				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	26.16926	100.00000	26.10586				0.00	0	0
Total RPP09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				107.50028		107.45142			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00: On 30/04/2025 Spot Bond				76.66080		76.65219			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			8.76000	106.15106	8.78500	106.00007		350,400,000,000.00	40,000,000	790,000,000	
Total RW21 SPOT								350,400,000,000.00	40,000,000	790,000,000	
Total For RW21								350,400,000,000.00	40,000,000	790,000,000	
RW23 On 10/12/2023 Spot Bond			8.92000	107.32515	8.95000	107.11087		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			9.61000	108.83239	9.62000	108.72544		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				96.65844		96.61459		0.00	0	0	
Total SBC2 SPOT								0.00	0	0	
Total For SBC2								0.00	0	0	
SBK12 On 24/11/2016 Spot Bond			7.80000	110.35202	7.81500	110.29989		17,940,000,000,000.00	2,300,000,000	1,150,000,000	
Total SBK12 SPOT								17,940,000,000,000.00	2,300,000,000	1,150,000,000	
Total For SBK12								17,940,000,000,000.00	2,300,000,000	1,150,000,000	
SBK13 On 24/11/2016 Spot Bond				101.53264		101.50877		0.00	20,000,000	10,000,000	
Total SBK13 SPOT								0.00	20,000,000	10,000,000	
Total For SBK13								0.00	20,000,000	10,000,000	
SBK14 On 01/12/2017 Spot Bond			8.79500	106.29046	8.82500	106.18473		0.00	0	27,200,000	
Total SBK14 SPOT								0.00	0	27,200,000	
Total For SBK14								0.00	0	27,200,000	
SBK15 On 23/01/2022 Spot Bond				101.19033		101.16874		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				102.35939		102.33636		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2024 Spot Bond				100.02105		99.99994		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.16007		100.13681			0.00	860,000,000	1,800,000,000
Total SBK18 SPOT									0.00	860,000,000	1,800,000,000
Total For SBK18									0.00	860,000,000	1,800,000,000
SBK19 On 24/10/2019 Spot Bond				100.15752		100.13466			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			6.95500	105.63549	6.97000	105.60753		1,112,800,000,000.00		160,000,000	80,400,000
Total SBK7 SPOT								1,112,800,000,000.00		160,000,000	80,400,000
Total For SBK7								1,112,800,000,000.00		160,000,000	80,400,000
SBK9 On 10/04/2018 Spot Bond			8.56000	100.00720	8.58500	99.91114		40,575,256,000,000.00		4,740,100,000	2,370,300,000
Total SBK9 SPOT								10,575,256,000,000.00		4,740,100,000	2,370,300,000
Total For SBK9								10,575,256,000,000.00		4,740,100,000	2,370,300,000
SBN27 On 15/09/2015 Spot Bond			7.76500	106.44293	7.78000	106.40755		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	106.27489	7.96000	106.25197		0.00		0	0
Total SBN29 SPOT								0.00		0	0
Total For SBN29								0.00		0	0
SBN31 On 15/09/2015 Spot Bond			7.55500	106.62439	7.57000	106.58952		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			8.14500	101.29701	8.17500	101.19897		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			7.70000	106.49904	7.71500	106.46382		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			7.96000	106.27489	7.97500	106.23903		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				100.95394		100.93279		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				100.60582		100.58356		0.00		0	0
Total SBN51 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.79500	103.75725	7.82500	103.65756			0.00	0	700,000,000
Total SBS13 SPOT									0.00	0	700,000,000
Total For SBS13									0.00	0	700,000,000
SBS15 On 26/04/2016 Spot Bond				100.71025		100.64105			0.00	0	20,000,000
Total SBS15 SPOT									0.00	0	20,000,000
Total For SBS15									0.00	0	20,000,000
SBS16 On 22/09/2018 Spot Bond				100.82703		100.80547			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				104.76453		104.73780			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.61000	111.41406	8.63500	111.25775			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			9.80000	106.31168	9.82500	106.11163			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.75361		101.73045			0.00	20,000,000	970,000,000
Total SBS21 SPOT									0.00	20,000,000	970,000,000
Total For SBS21									0.00	20,000,000	970,000,000
SBS22 On 24/05/2015 Spot Bond				101.65277		101.63364			0.00	0	20,000,000
Total SBS22 SPOT									0.00	0	20,000,000
Total For SBS22									0.00	0	20,000,000
SBS23 On 23/05/2017 Spot Bond				101.61698		101.59545			0.00	20,000,000	40,000,000
Total SBS23 SPOT									0.00	20,000,000	40,000,000
Total For SBS23									0.00	20,000,000	40,000,000
SBS24 On 24/05/2019 Spot Bond				103.80357		103.78030			0.00	0	30,000,000
Total SBS24 SPOT									0.00	0	30,000,000
Total For SBS24									0.00	0	30,000,000
SBS25 On 24/05/2019 Spot Bond			8.64000	104.69857	8.66500	104.58131		2,592,000,000.00		300,000	14,819,700,000
Total SBS25 SPOT								2,592,000,000.00		300,000	14,819,700,000
Total For SBS25								2,592,000,000.00		300,000	14,819,700,000
SBS26l On 28/02/2017 Spot Bond			100.00000	15.16327	100.00000	15.12989			0.00	0	0
Total SBS26U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.21000	107.62201	9.24000	107.40406			0.00	0	2,531,900,000
Total SBS27 SPOT									0.00	0	2,531,900,000
Total For SBS27									0.00	0	2,531,900,000
SBS28 On 23/04/2017 Spot Bond				100.32158		100.30233			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			8.72000	103.21932	8.75000	103.08329			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			9.81000	92.53976	8.62500	100.43739		93,610,957,734,000.00		9,542,401,400	4,771,200,700
Total SBS3 SPOT								93,610,957,734,000.00		9,542,401,400	4,771,200,700
Total For SBS3								93,610,957,734,000.00		9,542,401,400	4,771,200,700
SBS30 On 12/06/2019 Spot Bond				100.97509		100.95477			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			9.55000	105.45157	9.57500	105.24160			0.00	0	11,000,000
Total SBS31 SPOT									0.00	0	11,000,000
Total For SBS31									0.00	0	11,000,000
SBS32 On 19/09/2017 Spot Bond				100.84403		100.82356			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				100.86681		100.84579			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			9.70000	103.65738	9.72500	103.47103		29,100,000,000,000.00		3,000,000,000	1,505,700,000
Total SBS34 SPOT								29,100,000,000,000.00		3,000,000,000	1,505,700,000
Total For SBS34								29,100,000,000,000.00		3,000,000,000	1,505,700,000
SBS4 On 16/11/2021 Spot Bond			9.16000	101.05813	9.18500	100.90822		916,000,000.00		100,000	500,000
Total SBS4 SPOT								916,000,000.00		100,000	500,000
Total For SBS4								916,000,000.00		100,000	500,000
SBS9 On 07/07/2016 Spot Bond			7.60000	109.51075	7.61500	109.46424		152,000,000,000.00		20,000,000	340,000,000
Total SBS9 SPOT								152,000,000,000.00		20,000,000	340,000,000
Total For SBS9								152,000,000,000.00		20,000,000	340,000,000
SBS11 On 07/12/2023 Spot Bond			2.19000	278.61240	2.19000	278.52266		43,800,000,000.00		20,000,000	10,000,000
Total SBS11 SPOT								43,800,000,000.00		20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBSI11										43,800,000,000.00	20,000,000	10,000,000
SBSI12 On 31/01/2017 Spot Bond			1.44500	130.59384	1.44500	130.55444				0.00	0	1,000,000,000
Total SBSI12 SPOT										0.00	0	1,000,000,000
Total For SBSI12										0.00	0	1,000,000,000
SCM10 On 15/09/2017 Spot Bond				105.30000		105.30000				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A1U SPOT										0.00	0	0
Total For SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.40697		100.38751				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	15.02441	100.00000	14.98761				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				82.63494		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			2.07000	128.83414	2.07000	128.79311				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	100.49326	6.50000	100.47560				0.00	0	0
Total SHPCBU SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.33046		102.30785			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				100.69904		100.67698			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				102.22014		102.19722			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			8.77500	102.88570	8.80500	102.79164		1,896,276,622,500.00		216,099,900	332,033,300
Total SHS05 SPOT								1,896,276,622,500.00		216,099,900	332,033,300
Total For SHS05								1,896,276,622,500.00		216,099,900	332,033,300
SHS06 On 12/12/2017 Spot Bond				101.94189		101.91863			0.00	30,800,000	7,700,000
Total SHS06 SPOT									0.00	30,800,000	7,700,000
Total For SHS06									0.00	30,800,000	7,700,000
SHS07 On 10/04/2016 Spot Bond				100.71403		100.69289			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.82558		100.80461			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				100.75858		100.73880			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	16.02160	100.00000	15.98279			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				101.04824		101.02642			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	64.04066	100.00000	63.84072			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				100.94294		100.92111			0.00	0	0
Total SHS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	22.68340	100.00000	22.62785			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	33.73843	100.00000	33.63194			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	24.85604	100.00000	24.77844			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			9.08500	104.01195	9.11500	103.91088			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				100.24639		100.22394			0.00	80,000,000	40,000,000
Total SHS20 SPOT									0.00	80,000,000	40,000,000
Total For SHS20									0.00	80,000,000	40,000,000
SHS21 On 06/04/2015 Spot Bond				100.61140		100.58679			0.00	0	0
Total SHS21 SPOT									0.00	0	0
Total For SHS21									0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.85000	104.93152	7.86500	104.88441		33,598,000,000,000.00	4,280,000,000	2,140,000,000	
Total SLI2 SPOT								33,598,000,000,000.00	4,280,000,000	2,140,000,000	
Total For SLI2								33,598,000,000,000.00	4,280,000,000	2,140,000,000	
SLI3 On 15/08/2023 Spot Bond			8.66000	101.92492	8.68500	101.82197		0.00	0	5,400,000	
Total SLI3 SPOT								0.00	0	5,400,000	
Total For SLI3								0.00	0	5,400,000	
SNT01 On 15/09/2017 Spot Bond			8.09500	101.42323	8.12500	101.32517		44,684,400,000,000.00	5,520,000,000	2,760,000,000	
Total SNT01 SPOT								44,684,400,000,000.00	5,520,000,000	2,760,000,000	
Total For SNT01								44,684,400,000,000.00	5,520,000,000	2,760,000,000	
SPDA2 On 21/08/2016 Spot Bond				101.46167		101.44034		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				101.66569		101.64554		0.00	40,000,000	20,000,000	
Total SPDA3 SPOT								0.00	40,000,000	20,000,000	
Total For SPDA3								0.00	40,000,000	20,000,000	
SPDA4 On 21/08/2017 Spot Bond				101.97126		101.95001		0.00	0	0	
Total SPDA4 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.92994		100.90977			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				100.95493		100.93421			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				99.99991		99.97980			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			7.84500	105.99497	7.87500	105.92589			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				100.33689		100.31655			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				100.61850		100.59851			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.31256		100.29133			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.01000	96.29893	9.03500	96.17234		1,803,802,000,000.00		200,200,000	152,200,000
Total SSA06 SPOT								1,803,802,000,000.00		200,200,000	152,200,000
Total For SSA06								1,803,802,000,000.00		200,200,000	152,200,000
SSN00 On 01/03/2017 Spot Bond				101.33850		101.31569			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.80533		100.78203			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.08753		100.01571			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.06800	89.47410	9.09300	89.34108			0.00	0	0
Total SSN004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.56000	91.77076	8.58500	91.63487				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 21/12/2014 Spot Bond			6.98000	103.36687	7.02000	103.34147				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.55000	96.73717	8.57500	96.61526				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				100.95694		100.93428				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			7.92500	101.85385	7.95500	101.75576				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.48000	109.85740	2.48000	109.82120				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.01000	102.83476	8.03500	102.72604				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond				101.80395		101.77626				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.50000	110.87699	9.52500	110.66231				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 02/09/2016 Spot Bond				101.17343		101.15305				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN018 On 28/02/2031 Spot Bond			9.73000	79.04905	9.62000	79.77660				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.21444		100.19267				0.00	0	0
Total SSN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.86930		100.84715				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				100.30043		100.28034				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				100.81316		100.79026				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				100.33542		100.31300				0.00	0	100,000,000
Total SSN028 SPOT										0.00	0	100,000,000
Total For SSN028										0.00	0	100,000,000
SY1138 On 02/02/2015 Spot Bond				98.29264		98.27448				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	96.30607	100.00000	96.05263				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				99.69059		99.67340				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				101.74332		101.69862				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				99.58759		99.57041				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				101.76994		101.71937				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				99.46624		99.44902				0.00	0	0
Total SY1158 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1158									0.00	0	0
SY1162 On 09/12/2014 Spot Bond				99.32349		99.30614			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				99.31867		99.30164			0.00	0	0
Total SY1164 SPOT									0.00	0	0
Total For SY1164									0.00	0	0
SY1174 On 29/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1174 SPOT									0.00	0	0
Total For SY1174									0.00	0	0
SY1175 On 28/10/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SY1175 SPOT									0.00	0	0
Total For SY1175									0.00	0	0
SY1176 On 04/11/2014 Spot Bond				99.93094		99.91367			0.00	0	0
Total SY1176 SPOT									0.00	0	0
Total For SY1176									0.00	0	0
SY1177 On 10/11/2014 Spot Bond				99.82764		99.81041			0.00	0	0
Total SY1177 SPOT									0.00	0	0
Total For SY1177									0.00	0	0
SY1178 On 10/11/2014 Spot Bond				99.82737		99.81010			0.00	0	0
Total SY1178 SPOT									0.00	0	0
Total For SY1178									0.00	0	0
SY1179 On 14/11/2014 Spot Bond				99.48991		99.48856			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				99.70704		99.68980			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				99.68915		99.67188			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				99.68932		99.67206			0.00	0	0
Total SY1182 SPOT									0.00	0	0
Total For SY1182									0.00	0	0
SY1183 On 24/11/2014 Spot Bond				99.58633		99.56909			0.00	0	0
Total SY1183 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SY1183									0.00	0	0
SY1185 On 28/11/2014 Spot Bond				99.51805	100.00000	92.63959			0.00	106,700,000,000	71,300,000,000
Total SY1185 SPOT									0.00	106,700,000,000	71,300,000,000
Total For SY1185									0.00	106,700,000,000	71,300,000,000
SY1186 On 27/01/2015 Spot Bond			100.00000	80.57395	100.00000	80.39648			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	92.17172	100.00000	91.93955			0.00	0	0
Total SY1187 SPOT									0.00	0	0
Total For SY1187									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.76500	106.05583	6.78000	106.02278		3,991,350,000,000.00		590,000,000	310,800,000
Total SZ18 SPOT								3,991,350,000,000.00		590,000,000	310,800,000
Total For SZ18								3,991,350,000,000.00		590,000,000	310,800,000
SZ25 On 30/09/2025 Spot Bond			8.51000	104.19267	8.53500	103.98945			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	43.55866	100.00000	43.45313			0.00	0	0
Total TF108U SPOT									0.00	0	0
Total For TF108U									0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.21023		100.19083			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				99.94716		99.92937			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				101.17979		101.15930			0.00	40,000,000	20,000,000
Total TFS117 SPOT									0.00	40,000,000	20,000,000
Total For TFS117									0.00	40,000,000	20,000,000
TFS121 On 20/02/2015 Spot Bond				101.27274		101.25485			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				100.74807		100.72856			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				100.78512		100.76465			0.00	30,000,000	15,000,000
Total TFS123 SPOT									0.00	30,000,000	15,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS123										0.00	30,000,000	15,000,000
TFS12E On 21/11/2014 Spot Bond				99.63197		99.61444				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				99.41878		99.40169				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				100.00701		100.03491				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			7.85000	103.58408	7.86500	103.53815				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.22019		100.20012				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.22601		100.20542				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	102.21567	7.83000	102.19433				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				100.21697		100.19721				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				100.22427		100.20384				0.00	40,000,000	20,000,000
Total TH10A5 SPOT										0.00	40,000,000	20,000,000
Total For TH10A5										0.00	40,000,000	20,000,000
TH10A On 18/07/2017 Spot Bond				102.23000		102.20773				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				100.21697		100.19721				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				100.22427		100.20384				0.00	0	0
Total TH10A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A8										0.00	0	0
TH10A: On 18/07/2017 Spot Bond			7.16000	102.02750	7.16000	102.00799				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				100.23854		100.21680				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				100.23738		100.21575				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				100.26526		100.24109				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				100.26149		100.23766				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				100.37451		100.34035				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.36167		100.32868				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				100.21668		100.19695				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.22601		100.20542				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A: On 18/07/2018 Spot Bond			8.73000	102.42045	8.73000	102.39668				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A: On 18/07/2041 Spot Bond				100.21581		100.19615				0.00	38,000,000	19,000,000
Total TH11A4 SPOT										0.00	38,000,000	19,000,000
Total For TH11A4										0.00	38,000,000	19,000,000
TH11A: On 18/07/2041 Spot Bond				100.22427		100.20384				0.00	0	0
Total TH11A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond			8.53000	101.24066	8.55500	101.13984				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond				100.21886		100.19868				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.22927		100.20814				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.23913		100.21734				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.23592		100.21443				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.23997		100.21787				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.26468		100.24056				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.26352		100.23951				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				107.14011		107.11318				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.35452		100.32219				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.35567		100.32323				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.35803		100.32520				0.00	220,000,000	110,000,000
Total TH11D3 SPOT										0.00	220,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D3										0.00	220,000,000	110,000,000
TH12A On 21/08/2048 Spot Bond				100.71312		100.69286				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.73688		100.71594				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.89000	102.09604	8.91500	101.96795				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.79864		100.77591				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.87459		100.84965				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.18241		101.14850				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.22957		100.20841				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.95636	101.06155	5.94179				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				100.38689		100.36839				0.00	40,000,000	20,000,000
Total THE8A3 SPOT										0.00	40,000,000	20,000,000
Total For THE8A3										0.00	40,000,000	20,000,000
THE8B On 18/04/2036 Spot Bond				100.24203		100.21998				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				100.25365		100.23054				0.00	0	0
Total THE8C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.37566		100.34139				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				100.55635		100.53642				0.00	63,509,200	31,754,600
Total THE9A1 SPOT										0.00	63,509,200	31,754,600
Total For THE9A1										0.00	63,509,200	31,754,600
THE9A: On 18/01/2016 Spot Bond				100.22511		100.20436				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				100.22808		100.20706				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				100.22511		100.20436				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				100.22808		100.20706				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.22957		100.20841				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				100.22332		100.20274				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				100.22808		100.20706				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				100.24442		100.22192				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				100.24442		100.22192				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				100.24442		100.22192				0.00	0	0
Total THE9B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.26816		100.24351			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				100.27409		100.24890			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				100.26668		100.24216			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				100.38487		100.34962			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				100.39223		100.35631			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				100.38928		100.35363			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.20500	102.31461	7.22000	102.28776			720,500,000.00	100,000	1,560,000,000
Total TL15 SPOT									720,500,000.00	100,000	1,560,000,000
Total For TL15									720,500,000.00	100,000	1,560,000,000
TL20 On 22/02/2020 Spot Bond			9.29000	90.71535	9.31500	90.60089			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.64500	108.54598	7.67500	108.44170			365,508,979,000,000.00	47,810,200,000	27,700,600,000
Total TN17 SPOT									365,508,979,000,000.00	47,810,200,000	27,700,600,000
Total For TN17									365,508,979,000,000.00	47,810,200,000	27,700,600,000
TN20 On 17/09/2020 Spot Bond			9.14000	107.33555	9.16500	107.19300			342,938,252,924,000.00	37,520,596,600	21,293,344,700
Total TN20 SPOT									342,938,252,924,000.00	37,520,596,600	21,293,344,700
Total For TN20									342,938,252,924,000.00	37,520,596,600	21,293,344,700
TN20U On 14/04/2020 Spot Bond			100.00000	1.05698	100.00000	1.05368			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			9.42000	108.08939	9.45000	107.87315			150,720,000,000,000.00	16,000,000,000	8,024,300,000
Total TN23 SPOT									150,720,000,000,000.00	16,000,000,000	8,024,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN23									50,720,000,000,000.00	16,000,000,000	8,024,300,000
TN25 On 19/08/2025 Spot Bond			9.63000	100.99665	9.65500	100.80629			335,894,400,000,000.00	34,880,000,000	16,984,900,000
Total TN25 SPOT									5,894,400,000,000.00	34,880,000,000	16,984,900,000
Total For TN25									5,894,400,000,000.00	34,880,000,000	16,984,900,000
TN27 On 14/11/2027 Spot Bond			9.65000	98.60650	9.67500	98.40536			90,818,080,000,000.00	9,411,200,000	6,841,000,000
Total TN27 SPOT									10,818,080,000,000.00	9,411,200,000	6,841,000,000
Total For TN27									10,818,080,000,000.00	9,411,200,000	6,841,000,000
TN30 On 09/10/2030 Spot Bond			10.11000	103.67764	10.11500	103.60946			40,440,000,000,000.00	4,000,000,000	1,000,000,000
Total TN30 SPOT									10,440,000,000,000.00	4,000,000,000	1,000,000,000
Total For TN30									10,440,000,000,000.00	4,000,000,000	1,000,000,000
TN40 On 01/10/2040 Spot Bond			10.59000	102.04202	10.60500	101.87971			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				101.47382		101.45404			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				102.47940		102.45787			0.00	800,000,000	400,000,000
Total TNF18 SPOT									0.00	800,000,000	400,000,000
Total For TNF18									0.00	800,000,000	400,000,000
TORQ2 On 15/04/2022 Spot Bond				101.58552		101.56460			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				101.62554		101.60409			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				101.62967		101.60817			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				101.82723		101.80311			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				102.23701		102.20746			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				101.61686		101.59538			0.00	0	0
Total TORQ7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.63267		100.61365			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				100.50135		100.48073			0.00	100,000,000	50,000,000
Total TPDA02 SPOT									0.00	100,000,000	50,000,000
Total For TPDA02									0.00	100,000,000	50,000,000
TPDA0: On 05/04/2018 Spot Bond				100.51149		100.49046			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				100.41841		100.39841			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				100.44786		100.42645			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.00000	10.00000	99.97323			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.00000	9.75000	99.97390			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.00000	100.00000	9.97421			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				100.92930		100.90923			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				100.98496		100.96366			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				101.01586		100.99387			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				101.02204		100.99992			0.00	0	0
Total TRAC1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.19470		101.16874				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				101.57492		101.54047				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	10.92987	100.00000	11.66428				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				99.79204		99.77604				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				99.57333		99.55753				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				98.62896		98.61244				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				98.14084		98.12167				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				97.04304		97.02826				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				97.66965		97.65101				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				97.45271		97.43439				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				97.21150		97.19327				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				96.97309		96.95497				0.00	20,000,000	10,000,000
Total TSP166 SPOT										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP166										0.00	20,000,000	10,000,000
TSP167 On 28/05/2015 Spot Bond				96.25333		96.23540				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				95.98262		95.96460				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				98.80839		98.79112				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				95.32664		95.30802				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				95.15442		95.13613				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				94.85050		94.83205				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP173 On 20/08/2015 Spot Bond				94.52719		94.50852				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				94.24744		94.22870				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				94.71129		94.67269				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				98.95336		98.93674				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				93.62893		93.59078				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	50.19026	100.00000	100.00000				0.00	0	0
Total TSP178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP178										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	14.54665	100.00000	14.51141				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	84.67098	100.00000	84.48113				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				101.35836		101.34072				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				101.28500		101.26740				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				101.24863		101.23104				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	59.01405	100.00000	58.57110				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.29692		100.27945				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				101.88724		101.86818				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07 On 14/01/2015 Spot Bond				101.68023		101.66308				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				101.60650		101.58941				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				101.49552		101.47852				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				101.39452		101.37488				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWCJ13									0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				101.62099		101.60392			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				101.25835		101.24063			0.00	0	0
Total TWCM13 SPOT									0.00	0	0
Total For TWCM13									0.00	0	0
TWCM On 14/01/2015 Spot Bond				101.62619		101.60907			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			8.86000	110.49676	8.88500	110.34443			0.00	0	27,100,000
Total UG21 SPOT									0.00	0	27,100,000
Total For UG21									0.00	0	27,100,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.60813		100.58893			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				100.63783		100.61961			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				99.80938		99.78980			0.00	180,000,000	90,000,000
Total VKE01 SPOT									0.00	180,000,000	90,000,000
Total For VKE01									0.00	180,000,000	90,000,000
VKE02 On 08/05/2016 Spot Bond				99.80283		99.78259			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				99.80263		99.78237			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				100.66438		100.64341			0.00	0	0
Total VKE04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.68177		100.66025			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			6.99000	113.33268	7.00500	113.28816		139,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total WS04 SPOT								139,800,000,000,000.00	20,000,000,000	10,000,000,000	
Total For WS04								139,800,000,000,000.00	20,000,000,000	10,000,000,000	
WS05 On 01/08/2018 Spot Bond			1.29000	242.78274	1.29000	242.71052		4,668,381,000,000.00	3,618,900,000	3,618,900,000	
Total WS05 SPOT								4,668,381,000,000.00	3,618,900,000	3,618,900,000	
Total For WS05								4,668,381,000,000.00	3,618,900,000	3,618,900,000	
WSP1 On 28/05/2015 Spot Bond			6.62500	105.12680	6.64000	105.09968		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			7.24500	107.86259	7.27500	107.77053		85,831,515,000,000.00	11,847,000,000	7,173,700,000	
Total WSP2 SPOT								85,831,515,000,000.00	11,847,000,000	7,173,700,000	
Total For WSP2								85,831,515,000,000.00	11,847,000,000	7,173,700,000	
WSP3 On 28/05/2019 Spot Bond			7.61500	109.07244	7.64000	108.95211		8,650,640,000,000.00	1,136,000,000	818,000,000	
Total WSP3 SPOT								8,650,640,000,000.00	1,136,000,000	818,000,000	
Total For WSP3								8,650,640,000,000.00	1,136,000,000	818,000,000	
WSP4 On 28/05/2020 Spot Bond			7.91500	108.62005	7.94000	108.48287		1,424,700,000,000.00	180,000,000	180,000,000	
Total WSP4 SPOT								1,424,700,000,000.00	180,000,000	180,000,000	
Total For WSP4								1,424,700,000,000.00	180,000,000	180,000,000	
WSP5 On 28/05/2021 Spot Bond			8.00000	108.84128	8.02500	108.68822		45,056,000,000,000.00	5,632,000,000	2,732,000,000	
Total WSP5 SPOT								45,056,000,000,000.00	5,632,000,000	2,732,000,000	
Total For WSP5								45,056,000,000,000.00	5,632,000,000	2,732,000,000	
Z014 On 30/06/2015 Spot Bond			6.25500	95.98239	6.27000	95.95700		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			6.18500	94.27965	6.20000	94.25058		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			5.75000	99.52962	5.79000	99.51065		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			6.25500	95.96633	6.27000	95.94090		0.00	0	0	
Total Z071 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.00500	71.29388	7.03000	71.19572			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	51.05545	100.00000	50.95859			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	27.02429	100.00000	26.97302			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									1.27e+017	870,488,449,519	612,304,100,119
Total for SPOT :									1.27e+017	870,488,449,519	612,304,100,119
Total Futures									1.27e+017	870,488,466,445	612,304,485,876
Total Options									0.00	0	68,559
Grand Total:									1.27e+017	870,488,466,445	612,304,554,435