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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			123.05547	123.05547	123.05406	123.05406			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.97291	124.97291	124.97263	124.97263			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.59451	125.59451	125.59742	125.59742			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			1,064.06000	1.06406	1,065,470		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			1,054.06000	1.05406	1,055,470		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			1,044.06000	1.04406	1,045,470		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			1,027.37000	1.02737	1,027,090		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,037.37000	1.03737	1,037,090		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,017.37000	1.01737	1,017,090		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	07/05/2015	Bond Future	125.00	Call			597.42000	0.59742	594,510		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Call			587.42000	0.58742	584,510		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			607.42000	0.60742	604,510		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			9.39993	84.53059	9.35582	84.86823			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.48834	85.83727	9.44273	86.18084			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.55915	83.50738	9.51185	83.85898			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.61675	85.05628	9.56803	85.41424			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.29	Call			6,727.84000	6.72784	6,390,200		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			6,795.29000	6.79529	6,457,650		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			6,862.64000	6.86264	6,525,000		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			4,123.72000	4.12372	3,780,150		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			3,983.71000	3.98371	3,640,140		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			4,053.76000	4.05376	3,710,190		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			1,819.59000	1.81959	1,467,990		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			1,675.20000	1.67520	1,323,600		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			1,747.44000	1.74744	1,395,840		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			0.00000	0.00000	196,250		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			235.16000	0.23516	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	122,800		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			308.51000	0.30851	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	49,450		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			161.71000	0.16171	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			118.02008	118.02008	118.01997	118.01997			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.70207	118.70207	118.70304	118.70304			0.00	0	0

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			120.73500	120.73500	120.73902	120.73902			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	116.99	Call			1,029.97000	1.02997	1,030,080		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			1,019.97000	1.01997	1,020,080		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			1,009.97000	1.00997	1,010,080		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			286.96000	0.28696	287,930		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			296.96000	0.29696	297,930		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			306.96000	0.30696	307,930		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			260.98000	0.26098	265,000		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			270.98000	0.27098	275,000		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			250.98000	0.25098	255,000		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			125.29782	125.29782	125.29737	125.29737			126,174,904.74	1,007	1,509
I2038	On	05/02/2015	Bond Future			125.94863	125.94863	125.94954	125.94954			129,978,986.16	1,032	982
I2038	On	07/05/2015	Bond Future			128.10579	128.10579	128.10969	128.10969			0.00	0	0
Total I2038 Future												256,153,890.90	2,039	2,491
I2038	On	06/11/2014	Bond Future	119.99	Call			5,307.37000	5.30737	5,307,820		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			5,297.37000	5.29737	5,297,820		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			5,287.37000	5.28737	5,287,820		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			2,939.54000	2.93954	2,938,630		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			2,959.54000	2.95954	2,958,630		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			2,949.54000	2.94954	2,948,630		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			1,109.69000	1.10969	1,105,790		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			1,099.69000	1.09969	1,095,790		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			1,119.69000	1.11969	1,115,790		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												256,153,890.90	2,039	2,491
I2046	On	06/11/2014	Bond Future			125.03010	125.03010	124.47006	124.47006			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			126.97857	126.97857	126.41064	126.41064			0.00	0	0
I2046	On	07/05/2015	Bond Future			127.77566	127.77566	127.20117	127.20117			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			20,040.06000	20.04006	20,600,100		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			20,030.06000	20.03006	20,590,100		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			20,020.06000	20.02006	20,580,100		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			2,420.64000	2.42064	2,988,570		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			2,410.64000	2.41064	2,978,570		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			2,400.64000	2.40064	2,968,570		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			191.17000	0.19117	765,660		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			211.17000	0.21117	785,660		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			201.17000	0.20117	775,660		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,389
I2050	On	06/11/2014	Bond Future			133.84418	133.84418	133.18795	133.18795			38,547,123.84	288	2,352
I2050	On	05/02/2015	Bond Future			134.48162	134.48162	133.81612	133.81612			38,730,706.56	288	288
I2050	On	07/05/2015	Bond Future			136.78465	136.78465	136.11123	136.11123			0.00	0	0
Total I2050 Future												77,277,830.40	576	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			7,197.95000	7.19795	7,854,180		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			7,187.95000	7.18795	7,844,180		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			7,177.95000	7.17795	7,834,180		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			3,826.12000	3.82612	4,491,620		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			3,816.12000	3.81612	4,481,620		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			3,806.12000	3.80612	4,471,620		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			1,121.23000	1.12123	1,794,650		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			1,111.23000	1.11123	1,784,650		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			1,101.23000	1.10123	1,774,650		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												77,277,830.40	576	2,640
R186	On	06/11/2014	Bond Future			7.92338	123.91330	7.87895	124.30168		6.78	1,649,657,762.90	13,313	36,982
R186	On	05/02/2015	Bond Future			7.98140	120.53326	7.93524	120.92872		7.53	1,697,469,900.58	14,083	13,037
R186	On	07/05/2015	Bond Future			8.02077	122.58389	7.97256	122.98927		7.75	0.00	0	0
R186	On	06/08/2015	Bond Future			8.04198	119.55308	7.99204	119.96579		8.18	0.00	0	0
Total R186 Future												3,347,127,663.48	27,396	50,019
R186	On	06/11/2014	Bond Future	8.16	Call			2,432.70000	2.43270	2,040,460	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			5,275.40000	5.27540	4,887,020	7.10	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			93.16000	0.09316	79,650	6.78	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,264.77000	2.26477	1,870,840	6.87	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			7.39000	0.00739	1,840	6.87	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,348.66000	2.34866	1,955,620	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			5.97000	0.00597	1,310	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			10,612.94000	10.61294	10,224,560	7.42	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			4.79000	0.00479	0,930	6.88	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,612.25000	3.61225	3,223,730	6.97	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			0.14000	0.00014	0,000	6.97	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,862.68000	4.86268	4,474,300	7.07	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			0.00000	0.00000	0,000	7.07	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.42	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	7.10	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			5,522.05000	5.52205	5,133,670	7.12	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			0.00000	0.00000	0,000	7.12	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			6,094.72000	6.09472	5,706,340	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	7.16	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			33.16000	0.03316	1,090	6.68	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			1,615.09000	1.61509	1,971,400	6.68	0.00	0	0

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			167.60000	0.16760	26,060	6.72	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			862.02000	0.86202	1,108,860	6.72	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			1,147.26000	1.14726	745,370	6.78	0.00	0	1,500
R186	On	05/02/2015	Bond Future	9.00	Call			8,749.55000	8.74955	8,362,240	8.02	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			68.44000	0.06844	76,590	8.02	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,822.99000	6.82299	6,448,880	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			179.02000	0.17902	200,370	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,896.09000	6.89609	6,521,250	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			172.81000	0.17281	193,430	7.89	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,969.30000	6.96930	6,593,750	7.90	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			166.78000	0.16678	186,690	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,714.88000	1.71488	1,841,640	7.88	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,998.94000	3.99894	3,723,820	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,773.84000	1.77384	1,904,100	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,051.36000	4.05136	3,774,480	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,744.17000	1.74417	1,872,670	7.87	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,104.08000	4.10408	3,825,460	7.88	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,496.85000	3.49685	3,267,310	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			3,348.20000	3.34820	3,531,370	8.19	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,412.17000	3.41217	3,185,830	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			3,429.07000	3.42907	3,615,440	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,454.16000	3.45416	3,226,220	8.18	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			3,388.25000	3.38825	3,573,020	8.18	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												3,347,127,663.48	27,396	78,029
R197	On	06/11/2014	Bond Future			289.81392	289.81392	290.66841	290.66841			0.00	0	908
R197	On	05/02/2015	Bond Future			288.31315	288.31315	289.18353	289.18353			0.00	0	0
R197	On	07/05/2015	Bond Future			293.25048	293.25048	294.14298	294.14298			0.00	0	0
Total R197 Future												0.00	0	908
R197	On	06/11/2014	Bond Future	284.99	Call			5,678.41000	5.67841	4,823,920		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			5,668.41000	5.66841	4,813,920		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			5,658.41000	5.65841	4,803,920		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			193.53000	0.19353	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			0.00000	0.00000	676,850		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			183.53000	0.18353	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			0.00000	0.00000	686,850		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			173.53000	0.17353	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			0.00000	0.00000	696,850		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			152.98000	0.15298	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			0.00000	0.00000	739,520		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			142.98000	0.14298	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			0.00000	0.00000	749,520		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			132.98000	0.13298	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			0.00000	0.00000	759,520		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			235.48368	235.48368	235.48334	235.48334			57,928,985.28	246	48,587
R202	On	05/02/2015	Bond Future			235.95706	235.95706	235.95876	235.95876			26,191,233.66	111	1,631
R202	On	07/05/2015	Bond Future			239.99768	239.99768	240.00516	240.00516			0.00	0	0
Total R202 Future												84,120,218.94	357	50,218
R202	On	06/11/2014	Bond Future	226.99	Call			8,493.34000	8.49334	8,493,680		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			8,483.34000	8.48334	8,483,680		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			8,473.34000	8.47334	8,473,680		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			2,958.76000	2.95876	2,957,060		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			2,948.76000	2.94876	2,947,060		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			2,968.76000	2.96876	2,967,060		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			1,515.16000	1.51516	1,507,680		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			1,505.16000	1.50516	1,497,680		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			1,495.16000	1.49516	1,487,680		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												84,120,218.94	357	50,218
R2023	On	06/11/2014	Bond Future			7.68866	101.89527	7.64427	102.16516		5.61	99,245,992.98	974	8,612
R2023	On	05/02/2015	Bond Future			7.75216	103.47025	7.70568	103.74527		5.85	100,780,023.50	974	2,024
R2023	On	07/05/2015	Bond Future			7.78750	101.30346	7.73858	101.58574		6.25	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.80091	103.18151	7.74984	103.46891		6.33	0.00	0	0
Total R2023 Future												200,026,016.48	1,948	10,636
R2023	On	06/11/2014	Bond Future	8.59	Call			5,557.15000	5.55715	5,287,260	6.06	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.00000	0.00000	0,000	6.06	0.00	0	0

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			5,613.80000	5.61380	5,343,910	6.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			5,670.41000	5.67041	5,400,520	6.07	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.00000	0.00000	0,000	6.07	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			44.17000	0.04417	49,850	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,998.21000	5.99821	5,728,640	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			42.40000	0.04240	47,850	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			6,051.19000	6.05119	5,781,380	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			40.55000	0.04055	45,760	6.25	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,945.11000	5.94511	5,675,770	6.25	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			886.73000	0.88673	959,380	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,206.94000	3.20694	2,999,570	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			919.95000	0.91995	994,860	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,246.33000	3.24633	3,037,820	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			903.22000	0.90322	976,990	6.41	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,285.93000	3.28593	3,076,300	6.41	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,964.65000	3.96465	3,756,540	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,194.08000	1.19408	1,273,370	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,002.61000	4.00261	3,793,600	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,177.64000	1.17764	1,256,030	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,427.16000	7.42716	7,165,460	6.71	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			319.84000	0.31984	345,540	6.71	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,926.83000	3.92683	3,719,620	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,210.71000	1.21071	1,290,900	6.52	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												200,026,016.48	1,948	11,547
R203	On	06/11/2014	Bond Future			6.74875	105.10910	6.70421	105.22543		1.95	759,833,683.90	7,229	7,959
R203	On	05/02/2015	Bond Future			6.80885	106.73381	6.75905	106.85291		1.89	1,332,678,351.66	12,486	9,303
R203	On	07/05/2015	Bond Future			6.79848	104.38029	6.74162	104.50411		1.92	0.00	0	0
R203	On	06/08/2015	Bond Future			6.70844	106.31584	6.64422	106.44184		1.80	0.00	0	0
Total R203 Future												2,092,512,035.56	19,715	17,262
R203	On	06/11/2014	Bond Future	6.84	Call			365.43000	0.36543	247,000	1.97	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			11.26000	0.01126	9,160	1.97	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			389.31000	0.38931	270,680	1.97	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			9.12000	0.00912	6,820	1.97	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			413.55000	0.41355	294,890	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			7.34000	0.00734	5,010	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			718.07000	0.71807	601,460	2.01	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			0.32000	0.00032	0,040	2.01	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,721.47000	3.72147	3,602,400	2.05	0.00	0	0

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			0.11000	0.00011	0,140	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,744.32000	3.74432	3,625,240	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.11000	0.00011	0,130	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,208.38000	2.20838	2,091,320	2.04	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			10.05000	0.01005	12,090	2.04	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,698.62000	3.69862	3,579,550	2.05	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.12000	0.00012	0,150	2.05	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,300.38000	1.30038	1,202,560	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			199.98000	0.19998	225,980	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,317.37000	1.31737	1,219,050	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			195.48000	0.19548	220,980	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,283.47000	1.28347	1,186,150	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			204.57000	0.20457	231,070	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			776.45000	0.77645	705,130	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			569.02000	0.56902	623,700	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			787.92000	0.78792	716,020	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			560.91000	0.56091	615,010	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			765.42000	0.76542	694,690	1.80	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			577.58000	0.57758	632,850	1.80	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203											2,092,512,035.56	19,715	17,376	
R2030	On	06/11/2014	Bond Future			8.34842	99.24739	8.30902	99.57720			5,954,843.40	60	4,181
R2030	On	05/02/2015	Bond Future			8.40841	96.77475	8.36767	97.11054			5,516,160.75	57	477
R2030	On	07/05/2015	Bond Future			8.45477	98.42228	8.41247	98.76624			0.00	0	0
Total R2030 Future												11,471,004.15	117	4,658
R2030	On	06/11/2014	Bond Future	8.99	Call			5,483.95000	5.48395	5,154,140		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			5,561.16000	5.56116	5,231,350		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			5,638.28000	5.63828	5,308,470		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			6,843.64000	6.84364	6,507,850		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			6,918.04000	6.91804	6,582,250		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			6,992.35000	6.99235	6,656,560		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			2,697.16000	2.69716	2,353,200		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			2,775.43000	2.77543	2,431,470		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			2,618.79000	2.61879	2,274,830		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												11,471,004.15	117	4,658
R2032	On	06/11/2014	Bond Future			8.50357	98.65586	8.45920	99.04950			0.00	0	0
R2032	On	05/02/2015	Bond Future			8.56646	100.18082	8.52064	100.58146			0.00	0	2
R2032	On	07/05/2015	Bond Future			8.61345	97.72774	8.56597	98.13776			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.64637	99.54053	8.59750	99.95805			0.00	0	0
Total R2032 Future												0.00	0	2
R2032	On	06/11/2014	Bond Future	8.50	Call			362.05000	0.36205	0,000		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	31,590		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.51	Call			450.49000	0.45049	56,850		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.49	Call			273.49000	0.27349	0,000		0.00	0	0
R2032	On	06/11/2014	Bond Future	8.49	Put			0.00000	0.00000	120,150		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			181.27000	0.18127	581,910		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			93.38000	0.09338	494,020		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			269.27000	0.26927	669,910		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			573.91000	0.57391	983,930		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			486.60000	0.48660	896,620		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			661.34000	0.66134	1,071,360		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			840.88000	0.84088	1,258,400		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			754.15000	0.75415	1,171,670		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			927.72000	0.92772	1,345,240		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	2
R2037	On	06/11/2014	Bond Future			8.61836	101.19425	8.57394	101.62822			4,047,770.00	40	8,898
R2037	On	05/02/2015	Bond Future			8.67747	98.50128	8.63169	98.94276			3,940,051.20	40	5,098
R2037	On	07/05/2015	Bond Future			8.72453	100.17828	8.67719	100.62993			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.75993	97.77540	8.71127	98.23528			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future									7,987,821.20	80	14,496
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			10,219.79000	10.21979	9,785,820		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			10,054.69000	10.05469	9,620,720		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			10,137.30000	10.13730	9,703,330		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			7,784.85000	7.78485	7,343,370		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			7,869.72000	7.86972	7,428,240		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			7,954.46000	7.95446	7,512,980		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			3,016.15000	3.01615	2,564,500		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			3,107.25000	3.10725	2,655,600		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			2,924.92000	2.92492	2,473,270		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			271.93000	0.27193	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	187,950		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			366.30000	0.36630	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	93,580		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			460.53000	0.46053	0,650		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									7,987,821.20	80	14,496
R204 On 06/11/2014 Bond Future			7.05868	106.42145	7.01922	106.56308		2.88	342,038,540.30	3,214	7,955
R204 On 05/02/2015 Bond Future			7.11998	104.03183	7.07725	104.17659		2.95	334,358,301.62	3,214	5,181
R204 On 07/05/2015 Bond Future			7.14063	105.80156	7.09363	105.95147		2.98	0.00	0	0
R204 On 06/08/2015 Bond Future			7.11603	103.72202	7.06504	103.87460		3.07	0.00	0	0
Total R204 Future									676,396,841.92	6,428	13,136
R204 On 06/11/2014 Bond Future	6.99	Call			110.00000	0.11000	28,580	2.88	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			215.02000	0.21502	275,230	2.88	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Call			124.90000	0.12490	36,010	2.88	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			193.97000	0.19397	246,710	2.88	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Call			141.16000	0.14116	44,870	2.88	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Put			174.28000	0.17428	219,620	2.88	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Call			3,416.37000	3.41637	3,274,740	3.17	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			0.00000	0.00000	0,000	3.17	0.00	0	1,270

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/02/2015	Bond Future	8.26	Call			3,922.22000	3.92222	3,778,220	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			5.63000	0.00563	6,390	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,858.22000	3.85822	3,714,320	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			6.32000	0.00632	7,180	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,890.22000	3.89022	3,746,270	3.19	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			5.97000	0.00597	6,780	3.19	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,720.71000	1.72071	1,607,840	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			402.02000	0.40202	439,060	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,675.10000	1.67510	1,563,540	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			419.27000	0.41927	457,620	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,697.84000	1.69784	1,585,620	3.03	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			410.57000	0.41057	448,260	3.03	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,465.75000	2.46575	2,345,270	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			410.01000	0.41001	442,110	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,053.38000	4.05338	3,911,980	3.28	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			120.55000	0.12055	131,730	3.28	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,420.62000	2.42062	2,301,020	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			423.33000	0.42333	456,310	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,443.14000	2.44314	2,323,100	3.23	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			416.62000	0.41662	449,160	3.23	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												676,396,841.92	6,428	15,105
R2044	On	06/11/2014	Bond Future			8.70825	102.86577	8.66382	103.33744			13,578,281.64	132	2,870
R2044	On	05/02/2015	Bond Future			8.76563	100.07339	8.71987	100.55326			13,209,687.48	132	132
R2044	On	07/05/2015	Bond Future			8.81165	101.77716	8.76440	102.26782			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.84678	99.27869	8.79827	99.77828			0.00	0	0
Total R2044 Future												26,787,969.12	264	3,002
R2044	On	06/11/2014	Bond Future	8.99	Call			3,377.33000	3.37733	2,905,660		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			3,477.82000	3.47782	3,006,150		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			3,578.12000	3.57812	3,106,450		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			2,777.25000	2.77725	2,297,380		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			2,877.54000	2.87754	2,397,670		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			2,977.65000	2.97765	2,497,780		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			2,406.44000	2.40644	1,915,780		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			2,506.40000	2.50640	2,015,740		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			2,306.32000	2.30632	1,815,660		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			605.77000	0.60577	1,105,360		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			501.37000	0.50137	1,000,960		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			397.15000	0.39715	896,740		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									26,787,969.12	264	3,002
R2048 On 06/11/2014 Bond Future			8.69831	102.27743	8.65389	102.76265			186,247,200.03	1,821	24,705
R2048 On 05/02/2015 Bond Future			8.75680	103.85839	8.71105	104.35194			189,126,128.19	1,821	8,418
R2048 On 07/05/2015 Bond Future			8.79880	101.19152	8.75160	101.69616			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.82952	103.06790	8.78111	103.58180			0.00	0	0
Total R2048 Future									375,373,328.22	3,642	33,123
R2048 On 06/11/2014 Bond Future	9.72	Call			10,603.47000	10.60347	10,118,250		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			10,693.44000	10.69344	10,208,220		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			10,783.25000	10.78325	10,298,030		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			7,854.79000	7.85479	7,361,240		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			7,948.49000	7.94849	7,454,940		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Call			8,042.01000	8.04201	7,548,460		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			5,111.06000	5.11106	4,606,420		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			5,208.87000	5.20887	4,704,230		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			5,013.07000	5.01307	4,508,430		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			440.07000	0.44007	953,970		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			332.71000	0.33271	846,610		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	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
R2048	On	06/08/2015	Bond Future	8.76	Put			225.55000	0.22555	739,450		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												375,373,328.22	3,642	33,123
R207	On	06/11/2014	Bond Future			7.30363	102.10178	7.25919	102.29057		3.77	2,238,989,933.62	21,929	32,876
R207	On	05/02/2015	Bond Future			7.36636	100.03900	7.31897	100.23164		3.88	2,193,755,231.00	21,929	26,435
R207	On	07/05/2015	Bond Future			7.40071	101.74139	7.34963	101.93989		3.94	0.00	0	0
R207	On	06/08/2015	Bond Future			7.40100	99.98221	7.34650	100.18430		4.10	0.00	0	0
Total R207 Future												4,432,745,164.62	43,858	59,311
R207	On	06/11/2014	Bond Future	7.34	Call			415.43000	0.41543	230,660	3.80	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			72.46000	0.07246	76,480	3.80	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			448.06000	0.44806	260,010	3.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			62.75000	0.06275	63,490	3.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			481.72000	0.48172	291,070	3.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			54.09000	0.05409	52,230	3.81	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			4,640.68000	4.64068	4,449,600	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			10.28000	0.01028	11,840	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,678.54000	4.67854	4,487,380	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			9.74000	0.00974	11,220	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,716.41000	4.71641	4,525,180	4.17	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			9.23000	0.00923	10,640	4.17	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,648.12000	3.64812	3,469,520	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			181.27000	0.18127	201,170	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,038.03000	2.03803	1,893,410	4.00	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			571.33000	0.57133	625,210	4.00	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,582.38000	3.58238	3,404,650	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			190.10000	0.19010	210,870	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,615.28000	3.61528	3,437,120	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			185.71000	0.18571	206,050	4.15	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,304.83000	2.30483	2,165,030	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			820.42000	0.82042	882,710	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,329.63000	2.32963	2,189,110	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			808.78000	0.80878	870,350	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,646.10000	1.64610	1,528,760	4.09	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,225.81000	1.22581	1,310,560	4.09	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,280.46000	2.28046	2,141,380	4.16	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			832.52000	0.83252	895,530	4.16	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												4,432,745,164.62	43,858	59,447
R208	On	06/11/2014	Bond Future			7.47867	97.12164	7.43426	97.33924		4.66	4,443,412,151.64	45,751	13,058

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	05/02/2015	Bond Future			7.54157	98.62291	7.49471	98.84475		4.75	4,512,096,755.41	45,751	45,755
R208	On	07/05/2015	Bond Future			7.57604	96.89900	7.52618	97.12713		5.04	0.00	0	0
R208	On	06/08/2015	Bond Future			7.58316	98.69581	7.53063	98.92803		5.07	0.00	0	0
Total R208 Future												8,955,508,907.05	91,502	58,813
R208	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.11	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Put			217.33000	0.21733	275,160	4.64	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			271.87000	0.27187	102,630	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			194.68000	0.19468	243,040	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			299.87000	0.29987	121,730	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			173.67000	0.17367	213,130	4.65	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			5,060.60000	5.06060	4,843,000	5.11	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			245.49000	0.24549	85,720	4.64	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,702.50000	4.70250	4,485,110	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			32.28000	0.03228	36,730	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,616.17000	4.61617	4,399,190	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			35.24000	0.03524	40,100	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,659.39000	4.65939	4,442,220	5.09	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			33.80000	0.03380	38,470	5.09	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,781.74000	2.78174	2,606,580	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			595.54000	0.59554	648,510	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,716.05000	2.71605	2,542,650	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			619.02000	0.61902	673,750	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,748.70000	2.74870	2,574,410	5.20	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			607.07000	0.60707	660,910	5.20	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			233.46000	0.23346	253,650	5.40	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			960.67000	0.96067	1,027,970	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,998.57000	2.99857	2,832,890	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			947.50000	0.94750	1,014,040	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,028.36000	3.02836	2,861,920	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			934.18000	0.93418	999,960	5.24	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,865.65000	5.86565	5,653,620	5.40	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,968.59000	2.96859	2,803,670	5.24	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												8,955,508,907.05	91,502	60,531
R209	On	06/11/2014	Bond Future			8.53816	78.39395	8.49371	78.75348		10.67	88,428,375.60	1,128	26,556
R209	On	05/02/2015	Bond Future			8.59365	79.60572	8.54791	79.97150		11.44	104,283,493.20	1,310	2,277
R209	On	07/05/2015	Bond Future			8.63505	77.81043	8.58785	78.18447		12.37	0.00	0	0
R209	On	06/08/2015	Bond Future			8.66407	79.25362	8.61566	79.63449		12.64	0.00	0	0
Total R209 Future												192,711,868.80	2,438	28,833
R209	On	06/11/2014	Bond Future	8.50	Call			455.66000	0.45566	173,520	10.67	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.50	Put			404.63000	0.40463	482,020	10.67	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			2,051.47000	2.05147	1,682,990	10.91	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			12.82000	0.01282	3,870	10.91	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			0.03000	0.00003	0,000	11.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			7,554.70000	7.55470	7,195,170	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.61	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,874.58000	3.87458	3,514,990	11.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			0.04000	0.00004	0,000	11.14	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,892.28000	10.89228	10,532,750	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			0.00000	0.00000	0,000	11.61	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			4,322.81000	4.32281	3,963,270	11.19	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			0.16000	0.00016	0,000	11.09	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			4,024.44000	4.02444	3,664,880	11.15	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			0.00000	0.00000	0,000	11.38	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			11,212.24000	11.21224	10,852,710	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.61	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			8,106.06000	8.10606	7,746,530	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			0.06000	0.00006	0,000	11.13	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,949.56000	3.94956	3,589,990	11.14	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.95	Call			3,573.48000	3.57348	3,213,790	11.09	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.00000	0.00000	0,000	11.61	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			10,569.88000	10.56988	10,210,350	11.61	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,000	11.61	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			0.01000	0.00001	0,000	11.19	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,787.11000	5.78711	5,427,580	11.38	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			323.38000	0.32338	355,900	11.95	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			313.92000	0.31392	345,520	11.96	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,713.45000	5.71345	5,378,370	11.97	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			304.71000	0.30471	335,410	11.97	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,140.41000	4.14041	3,836,210	11.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			637.44000	0.63744	699,020	11.79	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,588.23000	5.58823	5,254,970	11.95	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,650.77000	5.65077	5,316,590	11.96	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,658.85000	4.65885	4,383,200	12.72	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,483.45000	1.48345	1,581,840	12.72	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,709.48000	4.70948	4,432,500	12.73	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,459.52000	1.45952	1,556,580	12.73	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,608.44000	4.60844	4,334,130	12.71	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,507.71000	1.50771	1,607,440	12.71	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,207.06000	5.20706	4,942,360	12.82	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,185.61000	2.18561	2,301,780	12.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2015	Bond Future	9.90	Call			9,860.20000	9.86020	9,520,420	13.31	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			651.06000	0.65106	692,150	13.31	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,112.57000	5.11257	4,850,200	12.80	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,239.99000	2.23999	2,358,490	12.80	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,159.73000	5.15973	4,896,190	12.81	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,212.66000	2.21266	2,329,990	12.81	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												192,711,868.80	2,438	59,534
R210	On	06/11/2014	Bond Future			173.49992	173.49992	173.49953	173.49953			14,226,993.44	82	546
R210	On	05/02/2015	Bond Future			176.20332	176.20332	176.20450	176.20450			14,448,672.24	82	82
R210	On	07/05/2015	Bond Future			177.13282	177.13282	177.13847	177.13847			0.00	0	0
Total R210 Future												28,675,665.68	164	628
R210	On	06/11/2014	Bond Future	169.01	Call			4,489.53000	4.48953	4,489,920		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			4,509.53000	4.50953	4,509,920		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			4,499.53000	4.49953	4,499,920		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			1,194.50000	1.19450	1,193,320		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			1,214.50000	1.21450	1,213,320		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			1,204.50000	1.20450	1,203,320		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			148.47000	0.14847	142,820		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			138.47000	0.13847	132,820		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			128.47000	0.12847	122,820		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												28,675,665.68	164	628
R211	On	06/11/2014	Bond Future			132.68337	132.68337	132.68654	132.68654			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.14483	133.14483	133.14923	133.14923			0.00	0	0
R211	On	07/05/2015	Bond Future			135.42525	135.42525	135.43312	135.43312			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	129.99	Call			2,696.54000	2.69654	2,693,370		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			2,686.54000	2.68654	2,683,370		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	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
R211	On	06/11/2014	Bond Future	130.01	Call			2,676.54000	2.67654	2,673,370		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	133.00	Call			149.23000	0.14923	144,830		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	05/02/2015	Bond Future	133.01	Call			139.23000	0.13923	134,830		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			159.23000	0.15923	154,830		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	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			423.12000	0.42312	415,250		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			443.12000	0.44312	435,250		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			433.12000	0.43312	425,250		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			137.95476	137.95476	137.95512	137.95512			4,414,552.32	32	14,864
R212	On	05/02/2015	Bond Future			138.34160	138.34160	138.34327	138.34327			4,426,931.20	32	32
R212	On	07/05/2015	Bond Future			140.71104	140.71104	140.71629	140.71629			0.00	0	0
Total R212 Future												8,841,483.52	64	14,896
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			2,965.12000	2.96512	2,964,760		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			2,955.12000	2.95512	2,954,760		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			2,945.12000	2.94512	2,944,760		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Call			353.27000	0.35327	351,600		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			343.27000	0.34327	341,600		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			333.27000	0.33327	331,600		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			273.71000	0.27371	278,960		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			283.71000	0.28371	288,960		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			293.71000	0.29371	298,960		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												8,841,483.52	64	14,896

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/11/2014	Bond Future			8.38345	89.19943	8.34407	89.51637		9.19	8,295,546.99	93	26,757
R213	On	05/02/2015	Bond Future			8.44410	90.57826	8.40343	90.90093		9.82	8,423,778.18	93	1,993
R213	On	07/05/2015	Bond Future			8.48566	88.57217	8.44353	88.90262		10.59	0.00	0	0
R213	On	06/08/2015	Bond Future			8.51369	90.21423	8.47035	90.55071		10.79	0.00	0	0
Total R213 Future												16,719,325.17	186	28,750
R213	On	06/11/2014	Bond Future	8.84	Call			3,875.43000	3.87543	3,558,440	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			0.05000	0.00005	0,000	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,951.03000	3.95103	3,634,050	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			0.04000	0.00004	0,000	9.68	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			4,026.54000	4.02654	3,709,570	9.69	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			0.03000	0.00003	0,000	9.69	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,496.33000	6.49633	6,189,770	10.26	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			185.72000	0.18572	201,830	10.26	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,561.77000	6.56177	6,254,680	10.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			179.72000	0.17972	195,300	10.27	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,627.29000	6.62729	6,319,680	10.28	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			173.89000	0.17389	188,950	10.28	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,993.47000	3.99347	3,762,030	10.73	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,705.20000	1.70520	1,804,210	10.73	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,041.83000	4.04183	3,809,070	10.74	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,677.86000	1.67786	1,775,550	10.74	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,090.44000	4.09044	3,856,370	10.75	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,650.87000	1.65087	1,747,250	10.75	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,479.39000	3.47939	3,286,780	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			3,326.60000	3.32660	3,470,470	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,518.69000	3.51869	3,324,860	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			3,288.29000	3.28829	3,430,940	10.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,558.85000	3.55885	3,363,790	10.80	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			3,250.94000	3.25094	3,392,360	10.80	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												16,719,325.17	186	28,750
R214	On	06/11/2014	Bond Future			8.63823	79.20028	8.59380	79.57700		11.21	2,376,008.40	30	5,717
R214	On	05/02/2015	Bond Future			8.69514	80.42455	8.64942	80.80776		12.01	2,412,736.50	30	1,223
R214	On	07/05/2015	Bond Future			8.73563	78.49916	8.68850	78.89093		13.01	0.00	0	0
R214	On	06/08/2015	Bond Future			8.76482	79.95454	8.71650	80.35356		13.31	0.00	0	0
Total R214 Future												4,788,744.90	60	6,940
R214	On	06/11/2014	Bond Future	9.66	Call			8,278.69000	8.27869	7,901,970	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			9,256.98000	9.25698	8,880,260	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			0.00000	0.00000	0,000	12.20	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/11/2014	Bond Future	9.20	Call			4,894.21000	4.89421	4,517,490	11.90	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			0.00000	0.00000	0,000	11.90	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			8,137.02000	8.13702	7,760,300	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			8,207.91000	8.20791	7,831,190	12.20	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000	12.20	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,800.44000	6.80044	6,439,500	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			220.79000	0.22079	243,060	12.53	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,866.41000	6.86641	6,504,800	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			214.09000	0.21409	235,690	12.54	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,932.44000	6.93244	6,570,170	12.55	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			207.57000	0.20757	228,510	12.55	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,445.10000	1.44510	1,541,410	13.30	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,199.99000	5.19999	4,903,200	13.31	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,421.64000	1.42164	1,516,620	13.31	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,093.15000	5.09315	4,799,020	13.29	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,468.89000	1.46889	1,566,530	13.29	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,146.47000	5.14647	4,851,010	13.30	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,584.97000	3.58497	3,753,910	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,904.31000	3.90431	3,672,820	13.32	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,544.94000	3.54494	3,712,470	13.32	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,820.39000	3.82039	3,591,720	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,625.91000	3.62591	3,796,260	13.31	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,861.96000	3.86196	3,631,880	13.31	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												4,788,744.90	60	11,940
Total for Bond												20,795,225,780.11	200,834	482,066
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.25381	145.25381	145.32509	145.32509			0.00	0	107
Total IR CANDO ICAA Future												0.00	0	107
Total For IR CANDO ICAA												0.00	0	107
Total for Can-Do Interest Rate												0.00	0	107
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
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

Contract 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 ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 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 I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 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 R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 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 R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 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 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			474.49800	474.49800	475.70700	475.70700			654,807,240.00	138	234
GOVI On 05/02/2015 GOVI			481.83100	481.83100	483.06400	483.06400			669,745,090.00	139	299
GOVI On 07/05/2015 GOVI			490.01500	490.01500	491.28800	491.28800			0.00	0	25
GOVI On 06/08/2015 GOVI			498.99100	498.99100	500.29300	500.29300			0.00	0	0
Total GOVI Future									1,324,552,330.00	277	558
GOVI On 06/11/2014 GOVI	448.99	Call			267,170.00000	26.71700	255,080,000		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			267,070.00000	26.70700	254,980,000		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			266,970.00000	26.69700	254,880,000		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			230,740.00000	23.07400	218,410,000		0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Call			230,640.00000	23.06400	218,310,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Call			230,540.00000	23.05400	218,210,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			412,780.00000	41.27800	400,050,000		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			412,980.00000	41.29800	400,250,000		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			412,880.00000	41.28800	400,150,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			3,030.00000	0.30300	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	9,990,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			2,930.00000	0.29300	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	10,090,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			2,830.00000	0.28300	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 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	10,190,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									1,324,552,330.00	277	558
Total for GOVI									1,324,552,330.00	277	558
AL12 On 06/11/2014 Index Future			526.47800	526.47800	528.44700	528.44700			0.00	0	0
AL12 On 05/02/2015 Index Future			534.61300	534.61300	536.62000	536.62000			0.00	0	0
AL12 On 07/05/2015 Index Future			543.69400	543.69400	545.75600	545.75600			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			441.39100	441.39100	442.15100	442.15100			0.00	0	2
AL37 On 05/02/2015 Index Future			448.21200	448.21200	448.98900	448.98900			0.00	0	115
AL37 On 07/05/2015 Index Future			455.82500	455.82500	456.63300	456.63300			0.00	0	0
Total AL37 Future									0.00	0	117
Total For AL37									0.00	0	117
AL7T On 06/11/2014 Index Future			522.67500	522.67500	524.09900	524.09900			0.00	0	3
AL7T On 05/02/2015 Index Future			530.75200	530.75200	532.20500	532.20500			0.00	0	3
AL7T On 07/05/2015 Index Future			539.76700	539.76700	541.26600	541.26600			0.00	0	0
Total AL7T Future									0.00	0	6
Total For AL7T									0.00	0	6
ALBI On 06/11/2014 Index Future			476.27900	476.27900	477.58400	477.58400		104,781,380.00		22	225
ALBI On 05/02/2015 Index Future			483.63900	483.63900	484.97000	484.97000		53,200,290.00		11	419
ALBI On 07/05/2015 Index Future			491.85400	491.85400	493.22700	493.22700		0.00		0	0
ALBI On 06/08/2015 Index Future			500.86400	500.86400	502.26700	502.26700		0.00		0	0
Total ALBI Future								157,981,670.00		33	644
Total For ALBI								157,981,670.00		33	644
IGOV On 06/11/2014 Index Future			221.48700	221.48700	221.51100	221.51100		708,758,400.00		320	48
IGOV On 05/02/2015 Index Future			224.93800	224.93800	224.96400	224.96400		719,801,600.00		320	1,043
IGOV On 07/05/2015 Index Future			228.78600	228.78600	228.82100	228.82100		0.00		0	80
IGOV On 06/08/2015 Index Future			233.00300	233.00300	233.04200	233.04200		0.00		0	0
Total IGOV Future								1,428,560,000.00		640	1,171
Total For IGOV								1,428,560,000.00		640	1,171
ILBI On 06/11/2014 Index Future			600.11600	600.11600	600.25300	600.25300		0.00		0	0
ILBI On 05/02/2015 Index Future			609.55600	609.55600	609.70000	609.70000		0.00		0	157
ILBI On 07/05/2015 Index Future			620.21700	620.21700	620.37800	620.37800		0.00		0	0
Total ILBI Future								0.00		0	157
Total For ILBI								0.00		0	157
Total for Index								1,586,541,670.00		673	2,095
JIBAR I On 19/11/2014 Jibar Future			6.10000	93.90000	6.10000	93.90000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 17/12/2014 Jibar Future			6.16000	93.84000	6.17000	93.83000			0.00	0	0
JIBAR F On 21/01/2015 Jibar Future			6.19000	93.81000	6.20000	93.80000			0.00	0	0
JIBAR F On 18/02/2015 Jibar Future			6.30000	93.70000	6.29000	93.71000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.33000	93.67000	6.32000	93.68000			0.00	0	2,850
JIBAR F On 15/04/2015 Jibar Future			6.42000	93.58000	6.40000	93.60000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			6.55000	93.45000	6.53000	93.47000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			6.71000	93.29000	6.66000	93.34000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.85000	93.15000	6.81000	93.19000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.98000	93.02000	6.93000	93.07000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.10000	92.90000	7.05000	92.95000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.22000	92.78000	7.19000	92.81000			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 :									23,706,319,780.11	201,784	492,676
AA02 On 28/03/2016 Spot Bond				100.70471		100.68566			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			6.85000	101.31888	6.81500	101.31805			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				100.89568		100.87432			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.24500	104.83711	8.20500	104.96176			0.00	0	600,000,000
Total AA05 SPOT									0.00	0	600,000,000
Total For AA05									0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.45768		100.43568			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			8.94500	103.18733	8.90000	103.38325			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010 On 21/11/2022 Spot Bond				101.62171		101.59788			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				101.72229		101.69826			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			9.11000	101.09793	9.07000	101.20418			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			6.97000	101.32189	6.93500	101.31648			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				100.57366		100.59874			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	103.90459	8.50000	103.98226			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.33000	276.12056	2.29000	276.87570			0.00	0	492,000,000
Total ABCPI3 SPOT									0.00	0	492,000,000
Total For ABCPI3									0.00	0	492,000,000
ABFN04 On 25/02/2015 Spot Bond				101.95528		101.93421			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				101.60234		101.58262			0.00	0	0
Total ABFN06 SPOT									0.00	0	0
Total For ABFN06									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.05008		101.02869			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				101.09087		101.06865			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				101.11791		101.09514			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN10 On 28/10/2019 Spot Bond				100.58387		100.56341			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				100.31741		100.29688			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				99.99723		99.97591			0.00	0	500,000,000
Total ABFN12 SPOT									0.00	0	500,000,000
Total For ABFN12									0.00	0	500,000,000
ABN03U On 12/03/2015 Spot Bond			100.00000	92.41618	100.00000	92.18572			0.00	0	0
Total ABN03U SPOT									0.00	0	0
Total For ABN03U									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	172.00637	2.03000	172.38001			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	164.58769	2.76000	164.55553			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	175.44553	2.17000	175.41405			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	184.97519	1.82000	184.94371			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	78.59622	7.69625	78.68637			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.74125	78.59622	7.69625	78.68637			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				100.98984		100.96738			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.61058		100.59077			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				100.48510		100.46374			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			7.02000	103.47941	6.99000	103.46356			0.00	0	0
Total ABN50 SPOT									0.00	0	0
Total For ABN50									0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.76387		100.74400			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			7.14000	107.10891	7.10500	107.11814			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.45612		100.43319			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			2.67000	108.11005	2.67000	108.08924			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	159.43029	2.49000	159.40026			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.35000	215.86367	2.35000	215.82388			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN64 On 12/10/2015 Spot Bond				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			9.29500	92.60100	9.25000	92.82026			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.10714		102.08419			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				101.33500		100.26000			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	108.78901	9.63000	108.77024			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
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			9.32500	112.36344	9.28000	112.67802			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			8.65000	91.48622	8.60500	91.67042			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.42000	111.64535	9.37500	111.95664			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				101.23458		101.21221			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.13021		100.10848			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	107.10802	7.85000	107.22071		90,792,500,000.00		11,500,000	1,439,900,000
Total ABS10 SPOT								90,792,500,000.00		11,500,000	1,439,900,000
Total For ABS10								90,792,500,000.00		11,500,000	1,439,900,000
ABS11 On 09/04/2021 Spot Bond			8.65500	104.47067	8.61000	104.67016		0.00		0	500,000,000
Total ABS11 SPOT								0.00		0	500,000,000
Total For ABS11								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
ABS5 On 01/05/2015 Spot Bond			6.80000	100.84344	6.76500	100.84182			0.00	0	0
Total ABS5 SPOT									0.00	0	0
Total For ABS5									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.69000	101.40216	8.64500	101.57175		1,029,765,000,000.00		118,500,000	652,300,000
Total ABS6 SPOT								1,029,765,000,000.00		118,500,000	652,300,000
Total For ABS6								1,029,765,000,000.00		118,500,000	652,300,000
ABS7 On 11/09/2026 Spot Bond			9.52000	96.28986	9.47500	96.57046		0.00		0	1,460,000,000
Total ABS7 SPOT								0.00		0	1,460,000,000
Total For ABS7								0.00		0	1,460,000,000
ABS9 On 17/03/2016 Spot Bond			7.79000	103.28114	7.76000	103.29809		0.00		0	0
Total ABS9 SPOT								0.00		0	0
Total For ABS9								0.00		0	0
ABSI2 On 07/12/2023 Spot Bond			2.14000	279.97326	2.10000	280.74278		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	131.03422	1.34000	131.01368		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			2.06500	133.41353	2.06500	133.39000		0.00		0	0
Total ABSI4 SPOT								0.00		0	0
Total For ABSI4								0.00		0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00501	100.00000	0.00499		0.00		0	0
Total ACIF1U SPOT								0.00		0	0
Total For ACIF1U								0.00		0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	61.66579	100.00000	61.51640		0.00		0	0
Total ACL01U SPOT								0.00		0	0
Total For ACL01U								0.00		0	0
ACL02E On 15/09/2015 Spot Bond			11.30000	103.65046	11.26500	103.64741		0.00		0	0
Total ACL028 SPOT								0.00		0	0
Total For ACL028								0.00		0	0
ACL02E On 20/08/2015 Spot Bond				102.16001		102.13083		0.00		0	0
Total ACL029 SPOT								0.00		0	0
Total For ACL029								0.00		0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.16911	100.00000	6.15400		0.00		0	0
Total ACL02U SPOT								0.00		0	0
Total For ACL02U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond				102.21324		102.18336			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				102.96855		102.92874			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	36.77074	100.00000	36.68068			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				102.10678		102.07830			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	66.15622	11.00000	66.13731			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	23.53327	100.00000	23.47564			0.00	0	0
Total ACL04U SPOT									0.00	0	0
Total For ACL04U									0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL071 SPOT									0.00	0	0
Total For ACL071									0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL073 SPOT									0.00	0	0
Total For ACL073									0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL074 SPOT									0.00	0	0
Total For ACL074									0.00	0	0
ACL076 On 20/09/2015 Spot Bond				101.08387		101.05930			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				101.18506		101.15822			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				101.03873		101.01518			0.00	0	0
Total ACL078 SPOT									0.00	0	0
Total For ACL078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL080 On 20/09/2015 Spot Bond				101.06923		101.04499			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				101.08265		101.05811			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				102.26174		102.23779			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				102.26174		102.23779			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				102.27477		102.25068			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				102.27477		102.25068			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				102.24870		102.22488			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				92.36822		92.34956			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				101.10471		101.08440			0.00	0	0
Total ACL089 SPOT									0.00	0	0
Total For ACL089									0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.91424		100.89136			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				101.05096		101.02713			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				101.08122		101.05672			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				101.09337		101.06859			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				101.06899		101.04476			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				101.01434		100.99134			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			9.09000	104.97717	9.04500	105.13823			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				100.22845		100.20424			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				100.88692		100.86335			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				86.27960		86.25954			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				170.36032		169.68161			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				170.38314		169.70280			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.03865		101.01510			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL136 On 20/09/2021 Spot Bond				102.03897		102.01687			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL137 On 02/09/2016 Spot Bond				101.44622		101.42285				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL138 On 20/09/2021 Spot Bond				102.03807		102.01600				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				102.82758		102.80390				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				102.74776		102.72466				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				101.00459		101.00459				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				101.60673		101.60673				0.00	4,230,000,000	2,820,000,000
Total ACL143 SPOT										0.00	4,230,000,000	2,820,000,000
Total For ACL143										0.00	4,230,000,000	2,820,000,000
ACL144 On 20/12/2016 Spot Bond				102.36176		102.34083				0.00	28,000,000	14,000,000
Total ACL144 SPOT										0.00	28,000,000	14,000,000
Total For ACL144										0.00	28,000,000	14,000,000
ACL145 On 20/12/2021 Spot Bond				101.04232		101.01869				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				102.17752		102.15572				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.92533		100.90432				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				100.90454		100.88399				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				100.94489		100.92345				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL156 On 20/03/2017 Spot Bond				101.02056		100.99742				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				100.97781		100.95563				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				100.92900		100.90791				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				100.94245		100.92105				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	101.30378	10.23000	101.27586				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				100.95572		100.93402				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				100.93511		100.91388				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				118.73223		117.82068				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			9.18500	105.97555	9.14500	106.09984				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.01683		100.99377				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	116.97488	1.75000	116.95520				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				101.12117		101.10112				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL172 On 20/06/2015 Spot Bond				100.94349		100.92207				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				100.99387		100.97190				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				101.02407		101.00141				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				100.96366		100.94237				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				101.01625		101.01625				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				101.12484		101.12484				0.00	2,000,000,000	1,000,000,000
Total ACL181 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ACL181										0.00	2,000,000,000	1,000,000,000
ACL182 On 20/06/2017 Spot Bond				102.72436		102.70346				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				100.95278		100.93173				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				102.09640		102.07501				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.01803		100.99551				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.99540		100.97282				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				101.04711		101.02336				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL18ε On 20/09/2020 Spot Bond				101.06296		101.03886			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				101.39760		101.37777			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				101.64941		101.62941			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				101.06670		101.04253			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				101.06670		101.04253			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL19ε On 20/06/2017 Spot Bond				101.12057		101.09571			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL19ε On 20/12/2017 Spot Bond				100.99992		100.97780			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				101.12666		101.10113			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL19ε On 20/06/2017 Spot Bond				103.14691		103.12433			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0
ACL19ε On 20/06/2017 Spot Bond				101.12057		101.09571			0.00	0	0
Total ACL199 SPOT									0.00	0	0
Total For ACL199									0.00	0	0
ACL200 On 21/11/2016 Spot Bond				95.27124		95.25240			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				101.08746		101.06281			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				101.07234		101.04858				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				122.94812		122.45789				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				124.72109		124.22355				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.93948		100.91873				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.93102		100.91045				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				101.52085		101.50001				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				100.95399		100.93292				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				100.99387		100.97190				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.94069		100.91992				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				100.93948		100.91873				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				101.02769		101.00439				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				101.94486		101.92137			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.13551		100.03057			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				100.13333		100.02744			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				102.94075		102.92178			0.00	0	0
Total ADCP08 SPOT									0.00	0	0
Total For ADCP08									0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	16.29594	100.00000	16.25646			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	16.07963	100.00000	16.02887			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				101.56160		101.54101			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				101.71882		101.69611			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				101.82357		101.79946			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0
AHF2A On 18/10/2015 Spot Bond				100.35551		100.33338			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				100.38992		100.36576			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				100.43572		100.40887			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 Spot Bond				100.34025		100.32016				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	98.84319	7.63500	98.88284				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				100.43523		100.40951				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				100.50449		100.47468				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.50500	101.48260	8.46500	101.60289			60,385,500,000.00		7,100,000	2,816,100,000
Total AIR01 SPOT									60,385,500,000.00		7,100,000	2,816,100,000
Total For AIR01									60,385,500,000.00		7,100,000	2,816,100,000
AIR02 On 30/04/2023 Spot Bond			9.42000	113.22043	9.37500	113.47327			0.00		0	0
Total AIR02 SPOT									0.00		0	0
Total For AIR02									0.00		0	0
AIR03 On 09/03/2016 Spot Bond			7.24000	106.26336	7.21000	106.28152			0.00		0	0
Total AIR03 SPOT									0.00		0	0
Total For AIR03									0.00		0	0
AIR04 On 29/05/2024 Spot Bond			9.03500	105.39311	8.99000	105.65512			0.00		0	0
Total AIR04 SPOT									0.00		0	0
Total For AIR04									0.00		0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	11.87801	100.00000	11.85157			0.00		0	0
Total AIR04U SPOT									0.00		0	0
Total For AIR04U									0.00		0	0
AIR05 On 29/05/2030 Spot Bond			9.78000	106.10234	9.74000	106.39619			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	163.72324	2.74000	163.69128			0.00		0	0
Total AIRL01 SPOT									0.00		0	0
Total For AIRL01									0.00		0	0
ANG01 On 09/12/2016 Spot Bond				101.33433		101.31290			0.00		0	0
Total ANG010 SPOT									0.00		0	0
Total For ANG010									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANG01 On 06/12/2014 Spot Bond				101.09514		101.07663			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG01 On 06/06/2015 Spot Bond				101.14392		101.12428			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				100.89210		100.86977			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				100.20403		100.18131			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.04035		101.02135			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN00 On 28/02/2017 Spot Bond				101.98571		101.95691			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.91766		100.89827			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									0.00	0	0
Total For ASN008									0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN009 SPOT									0.00	0	0
Total For ASN009									0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									0.00	0	0
Total For ASN010									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.96366		100.94237			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/06/2017 Spot Bond				101.11267		101.08473				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				101.41390		101.38919				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				101.27000		99.18500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				98.23000		98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.27945		101.25711				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				95.13479		95.13479				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.60000	298.13767	2.60000	298.08074				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				92.67413		92.67413				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.52644		100.50889			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				100.48772		100.46544			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	22.98034	100.00000	22.83521			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				101.10528		101.08487			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				100.87896		100.85959			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				100.86685		100.84775			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				100.81244		100.79051			0.00	0	0
Total BAW10 SPOT									0.00	0	0
Total For BAW10									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.65500	104.67641	8.61500	104.78538			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				100.67368		100.65377			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				101.18251		101.16113			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW15 On 01/02/2016 Spot Bond				100.42142		100.44911			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.85309		101.83245			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.57331		101.55173			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			9.22500	105.54070	9.18000	105.72297			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.38000	104.79140	7.34500	104.80165		5,904,000,000,000.00		800,000,000	400,000,000
Total BAW2 SPOT								5,904,000,000,000.00		800,000,000	400,000,000
Total For BAW2								5,904,000,000,000.00		800,000,000	400,000,000
BAW20 On 15/01/2016 Spot Bond			100.00000	32.64638	100.00000	32.50281			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				100.84297		100.81812			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	104.59046	8.45000	104.68310			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			10.98431	102.42652	10.97284	102.40477			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.02608	101.37780	11.02420	101.34852			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			11.05361	101.35165	11.05034	101.32304			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				101.11150		101.08082			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			11.08268	101.30799	11.07861	101.28007			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			11.69920	101.39326	11.66792	101.44309			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				101.13647		101.10512			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				101.13647		101.10512			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				101.13654		101.10519			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			11.23431	100.93657	11.22284	100.91445			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			11.18041	101.38705	11.17078	101.36338			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			11.02608	101.37780	11.02420	101.34852			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			11.06336	101.55958	11.04918	101.54147			0.00	0	0
Total BAYA15 SPOT									0.00	0	0
Total For BAYA15									0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.22691	101.19366	10.20933	101.18290			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				101.08159		101.05173			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				101.06473		101.03605			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				101.06473		101.03605				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			10.73687	100.75898	10.78864	100.66182				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	100.69839	11.22500	100.76977				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				101.03526		101.00739				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	98.64593	11.15000	98.72509				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				100.98683		100.95956				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	100.92665	9.28000	100.90150				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.05000		101.02173				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			11.05500	100.99187	11.01500	101.06511				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				101.02051		100.99305				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				101.04509		101.01695			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				101.04509		101.01695			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				101.00871		100.98158			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				101.06134		101.03204			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				101.06134		101.03204			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				101.01068		100.98349			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				101.02675		100.99840			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.06143		101.03213			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				100.78186		100.76018			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				100.83692		100.81375			0.00	0	0
Total BAYA47 SPOT									0.00	0	0
Total For BAYA47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB01 On 31/03/2016 Spot Bond			13.98431	102.71111	13.97284	102.68099				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.15772	101.90397	15.13477	101.90426				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			14.02710	101.66660	14.01066	101.64769				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.36292		101.32599				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				101.36292		101.32599				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.36292		101.32599				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.41154		101.37326				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.19216		101.15995				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	22.52057	100.00000	22.47784				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.44485	100.00000	20.39533				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.60711	100.00000	18.56204				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.48587	100.00000	11.45805				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.48587	100.00000	11.45805			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.88697	100.00000	13.85333			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.03282	100.00000	12.00367			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				100.36835		100.34865			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				100.31250		100.29169			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				100.55347		100.53398			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				100.58593		100.56536			0.00	0	0
Total BCJ06 SPOT									0.00	0	0
Total For BCJ06									0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	7.82869	100.00000	7.80953			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	7.82869	100.00000	7.80953			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	96.56085	100.00000	96.30607			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	92.63959	100.00000	92.40506			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	82.39278	100.00000	82.20721			0.00	0	0
Total BCP88U SPOT									0.00	0	0
Total For BCP88U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0202 On 31/12/2018 Spot Bond			2.04000	181.01984	2.00000	181.26831			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			7.94000	157.30738	7.89500	158.12631			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			7.94000	157.61639	7.89500	158.42809			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			8.32500	98.77594	8.28000	99.11074			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				101.32368		101.30096			0.00	5,000,000,000	2,500,000,000
Total BD311E SPOT									0.00	5,000,000,000	2,500,000,000
Total For BD311E									0.00	5,000,000,000	2,500,000,000
BEER02 On 28/03/2018 Spot Bond			7.65500	99.19886	7.61500	99.29492			0.00	0	100,000,000
Total BEER02 SPOT									0.00	0	100,000,000
Total For BEER02									0.00	0	100,000,000
BG22A1 On 21/07/2016 Spot Bond				101.28551		101.26511			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.33194		100.30991			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.33841		100.31597			0.00	0	0
Total BG22A3 SPOT									0.00	0	0
Total For BG22A3									0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.35997		100.33618			0.00	0	500,000,000
Total BG22B1 SPOT									0.00	0	500,000,000
Total For BG22B1									0.00	0	500,000,000
BG22C1 On 21/07/2016 Spot Bond				100.38150		100.35636			0.00	0	0
Total BG22C1 SPOT									0.00	0	0
Total For BG22C1									0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.44140		100.41251			0.00	0	0
Total BG22D1 SPOT									0.00	0	0
Total For BG22D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YI On 21/07/2016 Spot Bond			100.00000	21.80137	100.00000	21.74856			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.14546		100.12316			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				100.14827		100.12557			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				100.14920		100.12637			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				100.16043		100.13598			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				100.17537		100.14877			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	21.33062	100.00000	21.27895			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	21.33062	100.00000	21.27895			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.04903		101.02850			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				101.12676		101.10472			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				101.14795		101.12550			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0

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			8.04500	102.83808	8.00000	102.91176			0.00	0	26,000,000
Total BG42A4 SPOT									0.00	0	26,000,000
Total For BG42A4									0.00	0	26,000,000
BG42B On 15/03/2017 Spot Bond				101.21151		101.18782			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				101.32431		101.29842			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	15.24709	100.00000	15.20975			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	15.24709	100.00000	15.20975			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				101.35789		101.33491			0.00	740,000,000	740,000,000
Total BID04 SPOT									0.00	740,000,000	740,000,000
Total For BID04									0.00	740,000,000	740,000,000
BID05 On 26/06/2019 Spot Bond				100.76177		100.74066			0.00	0	500,000,000
Total BID05 SPOT									0.00	0	500,000,000
Total For BID05									0.00	0	500,000,000
BID06 On 30/06/2019 Spot Bond			8.36500	104.95740	8.32500	105.08739			0.00	0	2,274,400,000
Total BID06 SPOT									0.00	0	2,274,400,000
Total For BID06									0.00	0	2,274,400,000
BIDC41 On 06/02/2015 Spot Bond				98.36523		98.34746			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				98.54644		98.54219			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				96.85639		96.84720			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				101.40688		101.38702			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond				101.62751		101.60473			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				101.39800		101.37960			0.00	0	0
Total BLG1B SPOT									0.00	0	0
Total For BLG1B									0.00	0	0
BLG1C On 21/11/2015 Spot Bond				101.46723		101.44790			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				101.59305		101.57204			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				102.11665		102.08859			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				102.97050		102.92985			0.00	0	0
Total BLG1F SPOT									0.00	0	0
Total For BLG1F									0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	61.61205	100.00000	61.46115			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				100.24006		100.21472			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				100.24686		100.22086			0.00	0	0
Total BSR13 SPOT									0.00	0	0
Total For BSR13									0.00	0	0
BTC002 On 17/03/2015 Spot Bond				97.57201		97.55348			0.00	0	0
Total BTC002 SPOT									0.00	0	0
Total For BTC002									0.00	0	0
BTC003 On 01/12/2014 Spot Bond				99.57255		99.55546			0.00	0	0
Total BTC003 SPOT									0.00	0	0
Total For BTC003									0.00	0	0
BTC004 On 19/01/2015 Spot Bond				97.09576		97.05651			0.00	0	0
Total BTC004 SPOT									0.00	0	0
Total For BTC004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC005 On 20/10/2015 Spot Bond				93.34820		93.32909				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				98.67640		98.65921				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				98.57352		98.55633				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC008 On 02/02/2015 Spot Bond				98.48810		98.47091				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	27.04691	100.00000	26.98138				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				101.05007		101.02914				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				101.71267		101.68988				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	99.92022	7.28500	99.94016				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	108.88648	9.15000	108.94431				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				105.76573		105.74067				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			9.09500	101.95688	9.05000	101.99500				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			12.25500	99.07753	12.21500	99.16259				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				100.03690		100.05460			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			11.21500	104.11080	11.17500	104.21320			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				101.81193		101.78958			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	105.19309	9.04000	105.26820			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				100.64189		100.60881			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			11.65500	100.07637	11.61500	100.18778			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				100.66719		100.69426			0.00	0	200,000,000
Total CBL19 SPOT									0.00	0	200,000,000
Total For CBL19									0.00	0	200,000,000
CBL20 On 14/12/2019 Spot Bond				101.51983		101.49012			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00001		99.98070			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			9.97500	93.87000	9.93000	94.02521			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.79000	120.59035	9.74500	120.84492		3,916,000,000,000.00		400,000,000	200,000,000
Total CCT01 SPOT								3,916,000,000,000.00		400,000,000	200,000,000
Total For CCT01								3,916,000,000,000.00		400,000,000	200,000,000
CCT02 On 12/06/2024 Spot Bond			10.07000	114.00975	9.57500	117.23708		14,098,000,000,000.00		1,400,000,000	700,000,000
Total CCT02 SPOT								14,098,000,000,000.00		1,400,000,000	700,000,000
Total For CCT02								14,098,000,000,000.00		1,400,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			8.95000	116.29915	8.90500	116.60113			7,160,000,000,000.00	800,000,000	400,000,000
Total CCT03 SPOT									7,160,000,000,000.00	800,000,000	400,000,000
Total For CCT03									7,160,000,000,000.00	800,000,000	400,000,000
CGR10 On 08/12/2016 Spot Bond				101.85237		101.82055			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	102.09200	11.35000	102.11778			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				99.79712		99.77182			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				102.80402		102.77676			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				101.85061		101.82376			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				100.90830		100.87990			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				101.14292		101.11698			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				100.34707		100.31890			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				100.65453		100.60955			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				101.60854		101.58225			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				100.91190		100.88669			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond				100.94659		100.92042			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				100.98666		100.95940			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				102.89200		102.85320			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				102.86222		102.82382			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				103.01958		102.97910			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				99.82009		99.79675			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				101.03876		101.01520			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				101.81497		101.79455			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	103.49004	10.11000	103.46232			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				100.65576		100.63357			0.00	0	0
Total CLN186 SPOT									0.00	0	0
Total For CLN186									0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.10731	2.76000	121.08371			0.00	0	0
Total CLN191 SPOT									0.00	0	0
Total For CLN191									0.00	0	0
CLN192 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	121.02139	3.14000	120.99651			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.50753	8.25000	101.48486			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.76500	123.09353	2.76500	123.06936			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	120.47479	2.40000	120.45233			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN200 On 20/12/2016 Spot Bond				101.44557		101.41288			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.49000	100.51228	8.46000	100.54223			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.36320		100.34176			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.37099		100.34790			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.54000	100.58143	8.51000	100.61145			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.54000	100.58143	8.51000	100.61145			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.59000	103.71273	8.56000	103.74540			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				101.06316		101.03906			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN227 On 20/12/2016 Spot Bond				101.16804		101.14158				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				100.49972		100.47945				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				100.49972		100.47945				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				99.84349		99.82303				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				101.07734		101.05292				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				101.52781		101.50447				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				101.62133		101.59670				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	101.85453	9.35000	101.82924				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	101.85453	9.35000	101.82924				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				101.52762		101.50396				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN245 On 25/02/2015 Spot Bond				101.53160		101.50789				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN247 On 24/02/2017 Spot Bond				62.50500	100.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN248 On 14/03/2015 Spot Bond				101.20783		101.18808			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				101.03047		101.01044			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				101.10204		101.08251			0.00	100,000,000	100,000,000
Total CLN251 SPOT									0.00	100,000,000	100,000,000
Total For CLN251									0.00	100,000,000	100,000,000
CLN252 On 26/03/2015 Spot Bond				101.10581		101.08630			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				101.03047		101.01044			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				101.03047		101.01044			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				101.08050		101.06019			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				101.87458		101.85314			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				101.46312		101.44119			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				101.98318		101.96188			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				101.98318		101.96188			0.00	0	0
Total CLN259 SPOT									0.00	0	0
Total For CLN259									0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.98318		101.96188			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0

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				101.36044		101.33824			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			8.98500	103.44229	8.94500	103.56197			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				101.04789		101.02743			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				101.20347		101.17622			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				101.36843		101.34713			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				101.36262		101.34147			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				101.41663		101.39451			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				101.60699		101.58345			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				101.82637		101.79856			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				101.60193		101.58008			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				103.14012		103.11785			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN28 On 07/06/2017 Spot Bond				102.34213		102.32103			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0

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 21/06/2015 Spot Bond				101.18354		101.16321				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				100.97446		100.95400				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				100.95157		100.93055				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				100.30981		100.28951				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				101.95330		101.92993				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				101.26209		101.23660				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				101.03088		101.00513				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				103.48247		103.45980				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				100.92190		100.89641				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				101.01979		100.99431				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				100.79957		100.77382				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				101.13269		101.10703				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN297 On 30/06/2017 Spot Bond				100.92202		100.89655				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.92202		100.89655				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				100.91223		100.88774				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				126.87061		126.87061				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				102.46606		102.44219				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				126.95430		126.95430				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				126.36819		126.36819				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				126.82706		126.82706				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				126.04475		126.04475				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				123.57426		123.57426				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				99.80760		99.78361				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN312 On 14/11/2022 Spot Bond			10.57500	94.29301	10.53000	94.49761				0.00	0	0
Total CLN312 SPOT										0.00	0	0
Total For CLN312										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.09500	95.75728	11.05000	95.96159			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				100.87272		100.84933			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				101.13502		101.10984			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.81197		99.78852			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				100.28254		100.26075			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				100.14283		100.11900			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	100.14292	8.80500	100.11909			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				100.99992		100.97780			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				100.28529		100.26329			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				101.04459		101.02146			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				101.06269		101.03915			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond				101.13261		101.10749				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				101.08762		101.06297				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				99.32554		99.28926				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				101.50163		101.46768				0.00	80,000,000	40,000,000
Total CLN330 SPOT										0.00	80,000,000	40,000,000
Total For CLN330										0.00	80,000,000	40,000,000
CLN331 On 20/06/2017 Spot Bond				78.72039		78.66497				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				101.18518		101.15834				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				100.87272		100.84933				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				100.20003		100.17777				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				101.30938		101.28022				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN338 On 30/06/2017 Spot Bond				100.87766		100.85413				0.00	0	0
Total CLN338 SPOT										0.00	0	0
Total For CLN338										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN342 On 20/06/2017 Spot Bond				101.49252		101.45877				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.23369		101.20577				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.95329		100.93165				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.09887		101.07451				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.19813		100.17608				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				99.91909		99.89849				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.85295		100.83009				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.18979		100.16726				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN353 On 28/05/2019 Spot Bond				101.46989		101.44882				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN354 On 20/12/2018 Spot Bond				101.45290		101.42077				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN355 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
CLN358 On 30/04/2018 Spot Bond				100.15087		100.12928				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN355 On 24/07/2017 Spot Bond				100.27558		100.25433			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				100.91286		100.89272			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	101.28624	10.55000	101.25748			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			9.75500	106.10105	9.71000	106.35502			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				100.98944		100.96786			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				100.00000	0.00000	99.97350			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			11.89500	107.61285	11.85000	107.83993			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				100.00000	0.00000	99.97240			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			11.92500	107.31344	11.88000	107.52782			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			10.35500	106.85315	10.31000	107.06573			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				100.00000	0.00000	99.97240			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.22922		100.20626			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0

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 20/03/2024 Spot Bond				101.20484		101.17807				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				101.11213		101.08747				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				101.13261		101.10749				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				100.99992		100.97780				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				100.90927		100.88486				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			9.27500	104.07093	9.23000	104.26218				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				101.06807		101.03890				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				101.10248		101.07804				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	101.34379	10.55000	101.31502				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	98.74878	11.00000	98.71836				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				100.32337		100.30188				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				101.12057		101.09571				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN383 On 22/07/2017 Spot Bond				100.31303		100.29085				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			11.68500	103.48378	11.64000	103.71528				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				101.22648		101.19923				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				100.99992		100.97780				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				91.91049		91.88949				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				101.06631		101.04269				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				100.00000	0.00000	99.97416				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	29.61595	100.00000	29.47334				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				100.40308		100.38285				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				100.27074		100.24986				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				87.37866		87.35111				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.28645		100.26435				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 18/04/2028 Spot Bond			7.01000	40.21083	7.01000	40.20337			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				165.57214		166.04075			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			8.32500	142.13047	8.28000	142.35178			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			7.94000	157.30738	7.89500	158.12631			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			7.94000	157.61639	7.89500	158.42809			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				93.33732		93.31817			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				93.28035		93.26104			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.62151		100.59731			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.62151		100.59731			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				101.07533		101.05096			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				101.00702		100.98418			0.00	0	0
Total CLNF06 SPOT									0.00	0	0
Total For CLNF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF07 On 20/06/2017 Spot Bond				101.02049		100.99735			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.61373		100.59087			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				101.01803		100.99551			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.28254		100.26075			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.92859		100.90809			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.97575		100.95419			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.96971		100.94828			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.97575		100.95419			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				101.75590		101.72840			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				100.52475		100.49969			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	105.01368	8.87000	105.02107		19,514,000,000,000.00	2,200,000,000	2,200,000,000	
Total COJ02 SPOT								19,514,000,000,000.00	2,200,000,000	2,200,000,000	
Total For COJ02								19,514,000,000,000.00	2,200,000,000	2,200,000,000	
COJ04 On 05/06/2018 Spot Bond			8.44500	105.45852	8.40000	105.57293		24,490,500,000.00	2,900,000	752,600,000	
Total COJ04 SPOT								24,490,500,000.00	2,900,000	752,600,000	
Total For COJ04								24,490,500,000.00	2,900,000	752,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			9.91500	118.14303	9.87000	118.39049			0.00	0	20,000,000,000
Total COJ05 SPOT									0.00	0	20,000,000,000
Total For COJ05									0.00	0	20,000,000,000
COJ06 On 09/12/2015 Spot Bond			8.18000	107.11216	8.14500	107.12539			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			9.48500	107.38046	9.44000	107.57336			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			9.53500	108.15031	9.49000	108.40968			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			9.88500	96.47806	9.84000	96.69870			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			10.67000	97.62102	10.62500	97.90335			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			10.67000	95.38801	10.62500	95.66054			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				101.49044		101.46651			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				101.51592		101.49048			0.00	0	4,900,000,000
Total CPL003 SPOT									0.00	0	4,900,000,000
Total For CPL003									0.00	0	4,900,000,000
CPL005 On 01/03/2015 Spot Bond				101.40168		101.37857			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				100.36877		100.39645			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.50341		101.47998			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL022 On 23/09/2019 Spot Bond				100.93830		100.91651				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				100.38425		100.36678				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.25000	102.43648	11.20500	102.64688				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	12.83941	100.00000	12.80796				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	4.37989	100.00000	4.36606				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	12.95441	100.00000	12.91352				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG43 On 28/01/2016 Spot Bond				100.22883		100.20858				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG44 On 29/09/2017 Spot Bond			7.77000	98.39004	7.72500	98.48260				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG52 On 21/11/2014 Spot Bond				101.33086		101.31335				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG53 On 25/02/2015 Spot Bond				101.27916		101.26153				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG54 On 03/03/2015 Spot Bond				101.12497		101.10739				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	97.55733	100.00000	97.30590				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DLTB02 On 09/12/2016 Spot Bond				101.22272		101.20135				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				100.62785		100.60433				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				102.85670		102.83803				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				102.16038		102.14143				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				101.77770		101.75859				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				97.69088		97.65866				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				101.30697		101.27788				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				100.45500		100.41985				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				101.46875		101.43596				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				101.13863		101.11338				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				101.03080		100.99936				0.00	0	0
Total DRD04 SPOT										0.00	0	0
Total For DRD04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.47500	106.22896	8.43000	106.43358				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21 On 15/06/2016 Spot Bond			7.34000	117.29111	7.31000	117.31633			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			8.27500	107.23760	8.23000	107.40874		239,975,000,000.00		29,000,000	7,813,242,600
Total DV22 SPOT								239,975,000,000.00		29,000,000	7,813,242,600
Total For DV22								239,975,000,000.00		29,000,000	7,813,242,600
DV23 On 27/02/2023 Spot Bond			8.93500	108.05660	8.89000	108.30192		44,675,000,000.00		5,000,000	1,642,662,800
Total DV23 SPOT								44,675,000,000.00		5,000,000	1,642,662,800
Total For DV23								44,675,000,000.00		5,000,000	1,642,662,800
DV24 On 18/02/2024 Spot Bond			8.98500	106.45662	8.94000	106.71929		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	108.17658	9.29000	108.47634		0.00		0	300,000,000
Total DV29 SPOT								0.00		0	300,000,000
Total For DV29								0.00		0	300,000,000
DVC00: On 09/12/2014 Spot Bond				101.06806		101.04939		0.00		0	0
Total DVC003 SPOT								0.00		0	0
Total For DVC003								0.00		0	0
DVC00: On 12/12/2014 Spot Bond				100.98394		100.96614		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				100.81222		100.79394		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				100.70266		100.68443		0.00		0	0
Total DVC006 SPOT								0.00		0	0
Total For DVC006								0.00		0	0
DVC00: On 15/09/2015 Spot Bond				100.96100		100.94226		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				101.62875		101.60891		0.00		0	0
Total DVF16 SPOT								0.00		0	0
Total For DVF16								0.00		0	0
DVF17 On 18/03/2017 Spot Bond				100.94302		100.92338		0.00		0	0
Total DVF17 SPOT								0.00		0	0
Total For DVF17								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF18 On 30/03/2018 Spot Bond				100.74664		100.72594			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			7.76000	129.70050	7.71500	129.91246			0.00	0	2,000,000,000
Total E170 SPOT									0.00	0	2,000,000,000
Total For E170									0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				92.86350		92.81466			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	136.57961	0.20000	136.56240			0.00	0	1,200,000,000
Total EL15 SPOT									0.00	0	1,200,000,000
Total For EL15									0.00	0	1,200,000,000
EL28 On 02/05/2028 Spot Bond			2.06000	122.95332	2.06000	122.93155			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.07000	111.52953	2.07000	111.50985			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	111.27438	2.09000	111.25468			0.00	0	9,300,000,000
Total EL30 SPOT									0.00	0	9,300,000,000
Total For EL30									0.00	0	9,300,000,000
EL31 On 02/06/2031 Spot Bond			2.12000	103.73393	2.12000	103.71545			0.00	0	3,100,000,000
Total EL31 SPOT									0.00	0	3,100,000,000
Total For EL31									0.00	0	3,100,000,000
EMM01 On 28/07/2020 Spot Bond			9.37500	108.02781	9.33000	108.20367			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM02 On 11/03/2021 Spot Bond			9.22500	108.69432	9.18000	108.88979				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			9.72000	102.07054	9.67500	102.32301				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	96.10073	9.91500	96.25390				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.10500	103.23428	10.06500	103.40091				0.00	0	4,333,332,900
Total EMM05 SPOT										0.00	0	4,333,332,900
Total For EMM05										0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				101.68307		101.66157				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.47350		101.45227				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				101.13067		101.10979				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	99.98273				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				101.43834		101.41987				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				101.48082		101.46245				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	61.22391	100.00000	61.03067				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211U On 14/11/2014 Spot Bond			100.00000	101.07222	100.00000	100.80197				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ212U On 12/02/2015 Spot Bond			100.00000	84.45060	100.00000	84.26859			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	133.78166	3.00000	133.75456			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			11.16000	105.53496	11.12500	105.52568			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				103.04746		103.02123			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				98.99461		98.96773			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				100.89482		100.87032			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			9.63500	97.85158	9.59500	97.93881			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				100.68969		100.66643			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				101.54949		101.52714			0.00	7,000,000	385,660,000
Total EQS09 SPOT									0.00	7,000,000	385,660,000
Total For EQS09									0.00	7,000,000	385,660,000
ERS3A On 17/11/2014 Spot Bond				99.75434		101.86270			0.00	0	0
Total ERS3A8 SPOT									0.00	0	0
Total For ERS3A8									0.00	0	0
ERS3B On 17/11/2025 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B On 17/11/2025 Spot Bond				101.74465		101.72219			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.85391		101.83005			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1:On 17/08/2015 Spot Bond				100.15881		102.02338			0.00	0	92,270,000
Total ERSA12 SPOT									0.00	0	92,270,000
Total For ERSA12									0.00	0	92,270,000
ERSA1:On 17/11/2025 Spot Bond				101.59103		101.57083			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.65649		101.63545			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.57794		101.55790			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.63249		101.61175			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				101.59175		101.57125			0.00	0	500,000,000
Total ERSA18 SPOT									0.00	0	500,000,000
Total For ERSA18									0.00	0	500,000,000
ERSA1:On 17/11/2025 Spot Bond				101.56989		101.54966			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.07000	101.96043	7.07000	101.94096			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.59500	105.37028	7.55500	105.47208		75,950,000,000.00		10,000,000	6,057,743,100
Total ES18 SPOT								75,950,000,000.00		10,000,000	6,057,743,100
Total For ES18								75,950,000,000.00		10,000,000	6,057,743,100
ES23 On 25/01/2023 Spot Bond			8.29500	112.81535	8.25000	113.07232			0.00	0	6,553,291,300
Total ES23 SPOT									0.00	0	6,553,291,300
Total For ES23									0.00	0	6,553,291,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			8.65000	95.01449	8.59500	95.37205			43,642,710,000,000.00	5,045,400,000	4,367,490,000
Total ES26 SPOT									13,642,710,000,000.00	5,045,400,000	4,367,490,000
Total For ES26									13,642,710,000,000.00	5,045,400,000	4,367,490,000
ES33 On 15/09/2033 Spot Bond			9.39500	84.46105	9.35000	84.78443			360,768,000,000.00	38,400,000	133,845,080,000
Total ES33 SPOT									360,768,000,000.00	38,400,000	133,845,080,000
Total For ES33									360,768,000,000.00	38,400,000	133,845,080,000
ES42 On 25/04/2042 Spot Bond			9.49500	90.61488	9.45000	90.99409			0.00	0	22,691,500,000
Total ES42 SPOT									0.00	0	22,691,500,000
Total For ES42									0.00	0	22,691,500,000
EXX01 On 19/05/2017 Spot Bond				101.69122		101.66870			0.00	0	300,000,000
Total EXX01 SPOT									0.00	0	300,000,000
Total For EXX01									0.00	0	300,000,000
EXX02 On 19/05/2019 Spot Bond				101.74508		101.72187			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				101.56178		101.53798			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				100.41685		100.39471			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				100.88098		100.85892			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				101.22893		101.21138			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				101.08164		101.06233			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				100.56188		100.54251			0.00	0	0
Total FIFC13 SPOT									0.00	0	0
Total For FIFC13									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.36145	100.00000	10.33635			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	10.08389	100.00000	10.05946			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				101.09840		101.07691			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				99.61650		99.59198			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				101.22546		101.20150			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				101.31010		101.28449			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			9.05500	101.31253	9.01500	101.42183			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				101.07797		101.05879			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				101.07790		101.05872			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				100.22245		100.19886			0.00	0	0
Total FRB10 SPOT									0.00	0	0
Total For FRB10									0.00	0	0
FRB11 On 11/12/2022 Spot Bond				104.69564		104.67401			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2024 Spot Bond				101.49483		101.47071			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				101.51960		101.49510			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			9.97500	104.39313	9.93000	104.57911				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			10.85500	108.22138	10.81500	108.32365				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				101.13623		101.11049				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			2.06500	133.41353	2.06500	133.39000				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.17000	279.36063	2.13000	280.12785				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.38000	111.00450	2.38000	110.98398				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	159.78931	2.47000	159.75930				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.24000	219.27348	2.24000	219.23372				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			7.41000	106.87878	7.37500	106.88718				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			7.79700	62.81396	7.80000	62.76344				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			9.45400	39.73487	9.45400	39.70290				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.69000	38.41759	9.69000	38.38612				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC021 On 02/03/2015 Spot Bond			100.00000	75.88358	100.00000	75.72614			0.00	0	0
Total FRC02U SPOT									0.00	0	0
Total For FRC02U									0.00	0	0
FRC031 On 27/03/2015 Spot Bond			100.00000	78.24778	100.00000	78.09344			0.00	0	0
Total FRC03U SPOT									0.00	0	0
Total For FRC03U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				101.80733		101.77879			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.19737		101.17026			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.03880		101.01525			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.13885		101.11305			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				101.12057		101.09571			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.06872		101.04505			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0

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				101.26462		101.23769			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				101.10248		101.07804			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				101.17115		101.14514			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0

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				101.43883		101.40673			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				101.39692		101.36577			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	18.42118	100.09221	18.37603			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				101.00234		100.98016			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				111.17794		111.35442			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0

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 20/09/2015 Spot Bond				101.33119		101.30106			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				103.73565		103.71470			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				101.11436		101.08911			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				101.12659		101.10107			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				101.03021		101.00685			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				101.04821		101.02501			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				101.36696		101.33650			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				101.03010		101.00730			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	58.62400	13.22500	58.60305			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				100.97212		100.95064			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.97334		100.95182			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC167 On 20/03/2018 Spot Bond				101.42887		101.39656				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				101.01682		100.99432				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			3.61500	99.25211	3.61500	99.23049				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				101.06027		101.03679				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				101.06027		101.03679				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				101.80262		101.77879				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				100.87272		100.84933				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				99.09208		99.06902				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC175 On 20/09/2018 Spot Bond				100.99992		100.97780				0.00	0	0
Total FRC175 SPOT										0.00	0	0
Total For FRC175										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.97695		100.95536				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	99.97377				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.14105		101.11573				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC179 On 20/09/2020 Spot Bond				101.14105		101.11573				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18(On 10/02/2016 Spot Bond				99.91464		101.82222			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	99.97405			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.24530		100.22072			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				101.30697		101.27788			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				101.03855		101.01556			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				101.28714		101.25880			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18(On 20/03/2016 Spot Bond				100.96608		100.94473			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC18(On 20/03/2019 Spot Bond				101.04821		101.02501			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18(On 20/03/2019 Spot Bond				101.04821		101.02501			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19(On 14/03/2016 Spot Bond				101.04909		101.02855			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0
FRC19(On 02/04/2017 Spot Bond				100.73885		100.71700			0.00	0	0
Total FRC191 SPOT									0.00	0	0
Total For FRC191									0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.77869		100.75569			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0

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 08/04/2016 Spot Bond				100.94161		100.92122			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				100.57977		100.55871			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				101.10610		101.08158			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC19: On 09/04/2016 Spot Bond				100.56197		100.54081			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				100.92352		100.90312			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				100.53985		100.51868			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				100.54131		100.52009			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				100.44379		100.42029			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				100.40338		100.38191			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				100.44379		100.42029			0.00	0	0
Total FRC202 SPOT									0.00	0	0
Total For FRC202									0.00	0	0
FRC20: On 17/04/2016 Spot Bond				100.40176		100.38037			0.00	0	0
Total FRC203 SPOT									0.00	0	0
Total For FRC203									0.00	0	0
FRC20: On 06/05/2017 Spot Bond				99.99980		99.97861			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 On 06/05/2017 Spot Bond			8.75000	97.85933	8.75000	99.97648			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				102.87314		102.85041			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	9.16547	100.00000	9.13654			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	8.37423	100.00000	8.34780			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				100.83162		100.80368			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	1.37960	100.00000	1.37245			0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.80846		100.78450			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	20.54742	100.00000	20.39319			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC212 On 07/05/2020 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	0.35193	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC215 On 07/11/2019 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC216 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 FRC216										0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000	8.39241	100.00000	8.02271				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21 On 07/11/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21 On 04/11/2019 Spot Bond			100.00000	2.24326	100.00000	2.22642			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total FRC219 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For FRC219									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
FRC22 On 04/11/2017 Spot Bond			100.00000	8.97303	100.00000	8.90568			190,000,000,000,000.00	1,900,000,000	1,900,000,000	
Total FRC220 SPOT									10,000,000,000,000.00	1,900,000,000	1,900,000,000	
Total For FRC220									10,000,000,000,000.00	1,900,000,000	1,900,000,000	
FRC37 On 20/06/2015 Spot Bond				101.11798		101.09265				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				101.11192		101.08673				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				101.33355		101.30982				0.00	0	0
Total FRC46 SPOT									0.00	0	0	
Total For FRC46									0.00	0	0	
FRC61 On 28/07/2017 Spot Bond				100.20444		100.18029				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			3.40500	122.32805	3.40500	122.30209				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				101.13143		101.10579				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				101.14240		101.11652				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			3.45500	121.93526	3.45500	121.90922				0.00	0	0
Total FRC69 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 FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.43500	122.09220	3.43500	122.06619			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	127.36496	2.66000	127.34048			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	134.56598	2.73000	134.53978			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				100.22907		100.20218			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				100.98990		100.96745			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				101.12415		101.09868			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				101.96732		101.94619			0.00	0	0
Total FRC85 SPOT									0.00	0	0
Total For FRC85									0.00	0	0
FRC86 On 20/12/2016 Spot Bond				101.30446		101.27494			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				101.25820		101.22971			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				101.07596		101.05212			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				101.07475		101.05094			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				102.23630		102.20911			0.00	0	0
Total FRC97 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 FRC97										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				101.01373		100.99388				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	10.18243	100.00000	10.15749				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	24.65564	100.00000	24.59526				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	59.06061	100.00000	58.87623				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09: On 26/06/2017 Spot Bond			100.00000	18.59081	100.00000	18.53214				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	150.75489	4.80000	150.71723				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				100.82194		100.79457				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.41279		101.39227				0.00	0	2,900,000,000
Total FRJ16 SPOT										0.00	0	2,900,000,000
Total For FRJ16										0.00	0	2,900,000,000
FRJ17 On 04/04/2017 Spot Bond				101.46834		101.44776				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				102.69940		102.67813				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.69210		100.67124				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				99.73845		99.71702				0.00	0	0
Total FRJ20 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 FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.48797		100.46667				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.06800	103.04390	2.08800	102.43020				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.40000	135.34338	2.40000	135.31829				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.32010		100.29880				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39062	10.38000	100.36267				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.39062	10.38000	100.36267				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				108.68000		108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.16860		100.14447				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.54000	109.21423	2.54000	109.19359				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.55000	209.82957	2.55000	209.78976				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.51000	109.79679	2.51000	109.77613				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 03/04/2015 Spot Bond				100.58957		100.57120				0.00	0	0
Total FRS111 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 FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.58000	208.94248	2.58000	208.90268				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.20743		100.18146				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.47000	110.09700	2.47000	110.07639				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.60000	108.06026	2.60000	108.03967				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.74590		100.72794				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				49.22600		49.55400				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00002		99.98327				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.70500	106.07611	2.70500	106.05559				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.70000	260.29275	2.70000	260.24232				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.75000	258.47102	2.75000	258.42059				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			2.40000	97.00455	2.40000	96.98658				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			2.68000	269.19036	2.64000	269.91973				0.00	0	0
Total FRS36 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 FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.18000	279.15679	2.14000	279.92324				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.90000	264.94230	2.86000	265.65594				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			2.53500	129.39962	2.53500	129.37517				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				100.21371		100.19090				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			2.06500	129.33419	2.06500	129.31138				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				100.38210		100.35840				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.65080		100.62804				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.03976		100.01981				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			2.38000	109.29191	2.38000	109.27171				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	19.50519	104.97509	19.45530				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	23.71153	101.07593	23.65290				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	15.87156	100.44759	15.83253				0.00	0	0
Total FRS74 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 FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	22.06845	100.76967	22.01403				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.07000	117.55087	2.07000	117.53006				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			2.33000	111.51230	2.33000	111.49185				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				98.61555		98.61446				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			2.36000	111.20731	2.36000	111.18681				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				101.67818		101.65039				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.38000	348.57375	2.34000	349.52577				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				99.92141		99.90135				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.54756		101.52234				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

Contract 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 FRS97									0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.58000	102.02086	6.54500	102.01522			0.00	0	271,480,000
Total FRX15 SPOT									0.00	0	271,480,000
Total For FRX15									0.00	0	271,480,000
FRX16 On 15/09/2016 Spot Bond			7.52000	101.95152	7.49000	101.98224			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			7.90500	102.69933	7.86000	102.79174			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			8.05500	107.86696	8.01500	107.96708			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			8.54000	106.12342	8.49500	106.28245		115,290,000,000.00		13,500,000	1,438,090,000
Total FRX19 SPOT								115,290,000,000.00		13,500,000	1,438,090,000
Total For FRX19								115,290,000,000.00		13,500,000	1,438,090,000
FRX20 On 01/10/2020 Spot Bond			8.80500	100.60151	8.76000	100.78150			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			9.37500	92.17200	9.33000	92.38972			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.52000	112.22388	9.48500	112.43154			0.00	0	700,000,000
Total FRX24 SPOT									0.00	0	700,000,000
Total For FRX24									0.00	0	700,000,000
FRX26 On 01/10/2026 Spot Bond			9.76000	99.11478	9.71500	99.39841			0.00	0	800,000,000
Total FRX26 SPOT									0.00	0	800,000,000
Total For FRX26									0.00	0	800,000,000
FRX31 On 21/02/2031 Spot Bond			10.11000	97.13569	10.07000	97.41525			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.09500	80.77758	10.05000	81.10627			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				100.85551		100.83607			0.00	0	0
Total FS1A2 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 FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.88611		100.86598			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				100.89833		100.87793			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.92884		100.90776			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				100.97770		100.95552			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				101.01432		100.99132			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				101.17288		101.14632			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A1 SPOT									0.00	0	0
Total For FS2A1									0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				101.45271		101.43275			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				101.51653		101.49575			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.53148		101.51050			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				101.57405		101.55252			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				101.63795		101.61558			0.00	0	0
Total FS2B1 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 FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.69119		101.66813				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				101.92538		101.89926				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				100.72443		100.70224				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				100.89298		100.87223				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	102.03669	8.80000	102.10994				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				101.59748		101.58049				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GPT31 On 05/02/2015 Spot Bond			100.00000	80.04386	100.00000	0.00000				0.00	0	0
Total GPT31 SPOT										0.00	0	0
Total For GPT31										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.19350		100.17411				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				100.19747		100.17770				0.00	0	0
Total GRH1A2 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 GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.20516		100.18461				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.21469		100.19318				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				100.22790		100.20507				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				101.25312		101.23161				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.57915		100.56055				0.00	0	10,000,000
Total GRT02 SPOT										0.00	0	10,000,000
Total For GRT02										0.00	0	10,000,000
GRT03 On 15/10/2015 Spot Bond				100.45659		100.43466				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				102.22001		102.20017				0.00	0	70,000,000
Total GRT04 SPOT										0.00	0	70,000,000
Total For GRT04										0.00	0	70,000,000
GRT05 On 25/01/2015 Spot Bond				100.36896		100.34912				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				101.18130		101.15989				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				101.69064		101.66703				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				100.88521		100.86368				0.00	0	0
Total GRT08 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 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				101.37637		101.35514				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				100.77400		100.75534				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				102.03283		102.01131				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				100.25348		100.22681				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				100.64680		100.62623				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.09853		101.07703				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.01199		100.03821				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.01271		100.03868				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				101.55448		101.53740				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				100.38666		100.36908				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

Contract 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 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				100.36238		100.33984			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			7.42116	97.60889	7.39170	97.63736			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				100.37843		100.35495			0.00	0	0
Total HMS1C4 SPOT									0.00	0	0
Total For HMS1C4									0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.42135	104.41639	8.39197	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				100.39906		100.37436			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			8.87162	104.41639	8.84227	104.41639			0.00	0	0
Total HMS1D5 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 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				100.42424		100.39806			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				100.43410		100.41109			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				100.51304		100.48853			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				100.53071		100.50539			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				101.98339		101.96078			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.87500	104.20462	8.83000	104.27258			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			7.98500	110.56750	7.94000	110.75834		6,507,775,000,000.00	815,000,000	2,099,130,000	
Total HWAY20 SPOT								6,507,775,000,000.00	815,000,000	2,099,130,000	
Total For HWAY20								6,507,775,000,000.00	815,000,000	2,099,130,000	
HWAY2 On 07/12/2023 Spot Bond			1.98000	283.26821	1.94000	284.05005		38,942,085,204,000.00	19,667,719,800	9,767,460,000	
Total HWAY23 SPOT								38,942,085,204,000.00	19,667,719,800	9,767,460,000	
Total For HWAY23								38,942,085,204,000.00	19,667,719,800	9,767,460,000	
HWAY2 On 07/12/2024 Spot Bond			1.99000	289.28792	1.95000	290.16343		0.00	0	0	
Total HWAY24 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 HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.35500	101.49934	9.31000	101.87444			15,012,904,000,000.00	1,604,800,000	4,206,680,000
Total HWAY34 SPOT									15,012,904,000,000.00	1,604,800,000	4,206,680,000
Total For HWAY34									15,012,904,000,000.00	1,604,800,000	4,206,680,000
HWAY3 On 31/07/2035 Spot Bond			9.29500	102.02662	9.25000	102.41211			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	87.92271	100.00000	87.71084			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	22.96323	100.00000	22.90699			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	57.92753	100.00000	57.78719			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	27.68256	100.00000	27.61550			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	16.21708	100.00000	16.17780			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	89.33496	100.00000	89.11970			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.72000	117.92212	1.72000	117.90243			211,697,256,000.00	123,079,800	108,744,232,700
Total I2025 SPOT									211,697,256,000.00	123,079,800	108,744,232,700
Total For I2025									211,697,256,000.00	123,079,800	108,744,232,700
I2038 On 31/01/2038 Spot Bond			1.78000	125.19383	1.78000	125.17272			67,566,306,220,000.00	37,958,599,000	110,496,730,300
Total I2038 SPOT									67,566,306,220,000.00	37,958,599,000	110,496,730,300
Total For I2038									67,566,306,220,000.00	37,958,599,000	110,496,730,300
I2046 On 31/03/2046 Spot Bond			1.84000	124.92648	1.86000	124.34610			48,478,112,000.00	26,346,800	49,166,331,900
Total I2046 SPOT									48,478,112,000.00	26,346,800	49,166,331,900
Total For I2046									48,478,112,000.00	26,346,800	49,166,331,900
I2050 On 31/12/2050 Spot Bond			1.88000	133.73320	1.90000	133.05526			3,711,422,537,120.00	1,974,160,924	26,191,488,400
Total I2050 SPOT									3,711,422,537,120.00	1,974,160,924	26,191,488,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2050									3,711,422,537,120.00	1,974,160,924	26,191,488,400
IBC01 On 16/03/2015 Spot Bond				96.45000		96.30000			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			7.30000	102.58974	7.26500	102.58191			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				101.64216		101.62253			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				101.55281		101.53332			0.00	0	0
Total IBL14 SPOT									0.00	0	0
Total For IBL14									0.00	0	0
IBL21 On 15/03/2016 Spot Bond			8.09000	103.13691	8.06000	103.15276			23,585,899,892,000.00	2,915,438,800	0
Total IBL21 SPOT									23,585,899,892,000.00	2,915,438,800	0
Total For IBL21									23,585,899,892,000.00	2,915,438,800	0
IBL22 On 15/03/2018 Spot Bond			7.74500	107.94098	7.70000	108.05469			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			7.91000	102.36593	7.88000	102.39369			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				100.00000	0.00000	100.00000			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.01142		100.03778			0.00	0	0
Total IBL33 SPOT									0.00	0	0
Total For IBL33									0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.50000	130.58249	1.50000	130.56146			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			2.13500	132.80681	2.13500	132.78314			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				100.91101		100.89148			0.00	0	0
Total IBL37 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 IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.38800		101.75127			0.00	1,400,000,000	700,000,000
Total IBL38 SPOT									0.00	1,400,000,000	700,000,000
Total For IBL38									0.00	1,400,000,000	700,000,000
IBL39 On 02/04/2018 Spot Bond			7.86500	103.47235	7.82000	103.58499			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				101.37999		101.36075			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				102.09482		102.07448			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				99.93309		99.91343			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.48500	101.34280	8.44500	101.45540			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			8.95000	95.29060	8.90500	95.44400		55,490,000,000.00		6,200,000	8,385,300,000
Total IBL46 SPOT								55,490,000,000.00		6,200,000	8,385,300,000
Total For IBL46								55,490,000,000.00		6,200,000	8,385,300,000
IBL48 On 19/03/2016 Spot Bond				100.88535		101.21652			0.00	1,400,000,000	700,000,000
Total IBL48 SPOT									0.00	1,400,000,000	700,000,000
Total For IBL48									0.00	1,400,000,000	700,000,000
IBL49 On 02/04/2018 Spot Bond			7.94500	98.90571	7.90000	99.01528			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.00000	102.78962	8.95500	102.96434			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.11463		100.01293			0.00	0	0
Total IBL52 SPOT									0.00	0	0
Total For IBL52									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.11790		100.01570			0.00	0	0
Total IBL53 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 IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.87902	7.90000	100.85778			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			8.26500	101.64991	8.22500	101.75372			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.12986		100.02580			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				99.87464		99.85598			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	104.00966	7.47000	104.08259			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			8.22500	105.49840	8.18500	105.62055			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			9.38500	107.54056	9.34000	107.79892			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				100.74665		100.72593			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.25109		100.23032			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				100.15676		100.13569			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				100.16008		100.13860			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				100.16325		100.14137			0.00	0	0
Total IBL65 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 IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00591	100.00000	0.00590				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				100.37964		100.35920				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				100.30099		100.27962				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			8.62500	99.03056	8.58000	99.21256				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	100.24786	5.00000	100.23443				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	100.24786	5.00000	100.23443				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	101.32384	5.00000	101.31024				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	100.24452	5.00000	100.23091				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.58154	4.00000	100.57053				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	100.21785	4.00000	100.20695				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	33.36044	100.00000	33.25627				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	33.11534	100.00000	33.01195				0.00	0	0
Total IDW02U 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 IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	33.11534	100.00000	33.01195			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	105.48732	9.20000	105.46126			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				100.87976		100.85608			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				100.87976		100.85608			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				101.88701		101.86275			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	8.30649	100.00000	8.28614			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				99.93090		99.91364			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				100.79129		100.77330			0.00	0	0
Total IM1002 SPOT									0.00	0	0
Total For IM1002									0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	81.83857	100.00000	81.65548			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			8.84000	101.28557	8.81000	101.27227			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				99.45451		99.47375			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	10.48012	100.00000	10.45473			0.00	0	0
Total IN191U 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 IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	59.06061	100.00000	58.87623				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	83.90805	100.00000	83.71560				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	91.25000	100.00000	91.02244				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	9.25595	100.00000	9.21524				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	99.45504	100.00000	99.72678				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	98.64865	100.00000	99.88923				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	96.55106	100.00000	96.30027				0.00	0	0
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.25000	99.96577	6.25000	99.98288				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	99.86320	6.25000	99.81200				0.00	0	0
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA447 On 18/11/2014 Spot Bond			6.25000	99.74381	6.25000	99.69273				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	99.62470	6.25000	99.57374				0.00	0	0
Total INA448 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 INA448										0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.35000	99.37760	6.35000	99.32608				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	98.77038	6.40000	98.71909				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	98.64038	6.45000	98.58883				0.00	0	0
Total INA504 SPOT										0.00	0	0
Total For INA504										0.00	0	0
INA505 On 27/01/2015 Spot Bond			6.45000	98.52017	6.45000	98.46874				0.00	0	0
Total INA505 SPOT										0.00	0	0
Total For INA505										0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.45000	98.40025	6.45000	98.34895				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	98.28063	6.45000	98.22945				0.00	0	0
Total INA507 SPOT										0.00	0	0
Total For INA507										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.96186		100.93527				0.00	0	0
Total ING114 SPOT										0.00	0	0
Total For ING114										0.00	0	0
ING115 On 31/03/2016 Spot Bond			10.98431	102.02038	10.97284	101.99871				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			10.98431	101.12186	10.97284	101.10039				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				101.08710		101.06245				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				101.66663		101.63698				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				101.06675		101.04257				0.00	0	0
Total ING138 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 ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.59927	6.50000	100.58160				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				101.09043		101.06626				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				95.44484		95.45246				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				101.06391		101.04352				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				100.45764		100.43849				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				101.04821		101.02501				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.04180		100.02090				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.81838		100.80036				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				100.81357		100.79597				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.05358		100.03572				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				99.92745		99.90933				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				101.46082		101.44173				0.00	0	0
Total ING243 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 ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				101.44442		101.42554				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				95.70714		95.69065				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				102.92932		102.91123				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				102.37419		102.35647				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				100.38989		100.37211				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				100.92630		100.90740				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				101.01068		100.98349				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				101.26212		101.24036				0.00	0	0
Total INGR02 SPOT										0.00	0	0
Total For INGR02										0.00	0	0
INGR04 On 08/05/2015 Spot Bond				103.51534		103.49603				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				99.98271		99.96542				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				99.83842		99.81101				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	84.29561	100.00000	84.10138				0.00	0	0
Total IP272U 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 IP272U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.66411		100.64338				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				100.50454		100.48237				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				100.51102		100.48858				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			8.60000	101.00064	8.57000	101.04222				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.75399		100.73241				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				100.77159		100.74951				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				100.78334		100.76094				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.45046		100.42880				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				100.47313		100.45043				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				101.75336		101.73666				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			9.17500	105.26419	9.13000	105.45788				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				101.07086		101.04840				0.00	0	0
Total IPL5 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 IPL5									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.43500	104.42589	8.39000	104.51812			100,376,500,000.00	11,900,000	2,040,200,000
Total IPL6 SPOT									100,376,500,000.00	11,900,000	2,040,200,000
Total For IPL6									100,376,500,000.00	11,900,000	2,040,200,000
IPL7 On 05/04/2018 Spot Bond				100.64770		100.62580			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				100.58125		100.55854			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				101.95189		101.92961			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				101.85422		101.82532			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				101.10582		101.08076			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			8.48000	105.15958	8.44500	105.15704			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				102.73280		102.70984			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				101.44409		101.41931			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			3.22500	126.32215	3.22500	126.29594			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	140.11830	3.65000	140.08748			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				100.83328		100.80870			0.00	0	0
Total IV022 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 IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.56667		100.54194				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.47920		100.45398				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				101.30999		101.28581				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.90555		100.88118				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			3.72000	98.31953	3.72000	98.29784				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			3.72000	104.65330	3.72000	104.63021				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				101.40194		101.37654				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				99.81242		99.78809				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.10500	110.66298	10.06500	110.75562				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				100.33317		100.22465				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	138.58466	3.75000	138.55383				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	100.00000	100.00000	99.72677				0.00	0	0
Total IV445U 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 IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	99.62072	100.00000	99.35364				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				101.43596		101.41777				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA446 On 13/11/2014 Spot Bond			6.25000	99.82906	6.25000	99.77789				0.00	0	0
Total IVA446 SPOT										0.00	0	0
Total For IVA446										0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.35000	99.46358	6.35000	99.41197				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	99.34325	6.35000	99.29176				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	98.85598	6.40000	98.80460				0.00	0	0
Total IVA502 SPOT										0.00	0	0
Total For IVA502										0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.45000	98.72643	6.45000	98.67478				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	98.60601	6.45000	98.55449				0.00	0	0
Total IVA504 SPOT										0.00	0	0
Total For IVA504										0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.45000	98.48588	6.45000	98.43449				0.00	0	0
Total IVA505 SPOT										0.00	0	0
Total For IVA505										0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.36605	6.45000	98.31478				0.00	0	0
Total IVA506 SPOT										0.00	0	0
Total For IVA506										0.00	0	0
IVA507 On 12/02/2015 Spot Bond			6.45000	98.24650	6.45000	98.19536				0.00	0	0
Total IVA507 SPOT										0.00	0	0
Total For IVA507										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				99.87502		99.85358				0.00	0	0
Total IVC002 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 IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.80386		100.78350				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				100.52861		100.50803				0.00	0	0
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				100.61838		100.59744				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				101.51024		101.48954				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				101.70027		101.67549				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				101.37471		101.35202				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				100.50497		100.48282				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				100.50822		100.48593				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.51470		100.49214				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				100.48551		100.46417				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				100.36008		100.33768				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				100.16763		100.14521				0.00	0	0
Total IVC022 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 IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				101.02845		101.00660				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				99.78979		101.66418				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				101.38289		101.36064				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				101.36913		101.34708				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				100.73324		100.71062				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				100.52424		100.50444				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				100.26335		100.24164				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				100.15042		100.13016				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.95678		100.93643				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				100.79682		100.77476				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				100.81685		100.79424				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				100.81684		100.79424				0.00	0	0
Total IVC035 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 IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.82500	104.58454	8.78500	104.71299				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	13.12282	100.00000	13.07348				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.22945	100.00000	10.18447				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				100.39000		100.36921				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			9.04500	104.15275	9.00000	104.35318				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				100.17069		100.14787				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				99.84796		99.82804				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				101.02780		101.00768				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				101.82326		101.80590				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				100.25277		100.23187				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				101.45306		101.43227				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			7.28000	100.38660	7.24500	100.39934				0.00	0	0
Total IVC047 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 IVC047										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	99.89626	100.00000	99.62987				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				100.15182		100.12864				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	83.88621	100.00000	83.69685				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				100.19910		100.17613				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	39.49657	100.00000	39.40089				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				100.87469		100.85159				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07 On 14/11/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08 On 28/11/2014 Spot Bond			100.00000	95.77525	100.00000	95.52840				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09 On 29/01/2015 Spot Bond			100.00000	82.55686	100.00000	82.37340				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10 On 29/01/2015 Spot Bond			100.00000	86.96592	100.00000	86.77267				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11 On 04/02/2015 Spot Bond			100.00000	81.55845	100.00000	81.37959				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12 On 18/03/2015 Spot Bond			100.00000	91.25216	100.00000	91.02795				0.00	0	0
Total JDG12U 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 JDG12U									0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.13392		101.11174			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.17490		101.15192			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.31691		101.29456			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03 On 30/10/2015 Spot Bond			100.00000	52.07671	100.00000	100.00000			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				101.56838		101.54450			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.02718		100.04823			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			8.32000	140.87331	8.27500	141.29458			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				101.07898		101.05918			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.95090		100.93003			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.04428		101.01900			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				101.36480		101.34449			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				100.92279		100.90166			0.00	0	0
Total LBK07 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 LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.15304		100.12968			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.12477		100.02151			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	99.68174	8.48000	99.76693		157,712,500,000.00	18,500,000	2,445,900,000	
Total LGL02 SPOT								157,712,500,000.00	18,500,000	2,445,900,000	
Total For LGL02								157,712,500,000.00	18,500,000	2,445,900,000	
LGL03 On 03/04/2018 Spot Bond			8.59500	97.93205	8.55000	98.03792		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			9.13000	102.22102	9.08500	102.39533		83,996,000,000.00	9,200,000	587,900,000	
Total LGL04 SPOT								83,996,000,000.00	9,200,000	587,900,000	
Total For LGL04								83,996,000,000.00	9,200,000	587,900,000	
LHL01 On 13/12/2015 Spot Bond				101.59240		101.56129		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			9.80000	105.16582	9.76500	105.17445		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	
Total For LHL02								0.00	0	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				101.73319		101.69933		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				101.61460		101.59357		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				101.71667		101.69429		0.00	0	0	
Total LRFB1 SPOT								0.00	0	0	
Total For LRFB1								0.00	0	0	
LRFC1 On 17/11/2025 Spot Bond				101.83876		101.81476		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				99.64165		99.62459		0.00	0	0	
Total MAQ057 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 MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				99.44231		99.42488				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				98.89368		98.87640				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				100.48889		100.47134				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				98.42722		98.40994				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ06 On 13/11/2015 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MAQ062 SPOT										0.00	0	0
Total For MAQ062										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	91.25000	100.00000	91.02244				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	97.85523	100.00000	97.59358				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				101.17924		101.16627				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				101.18791		101.17481				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ12 On 12/12/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.02051		100.99305				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				100.54536		100.52514				0.00	0	0
Total MBF028 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 MBF028										0.00	0	0
MBF02: On 01/10/2015 Spot Bond				101.13453		101.11490				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				101.65395		101.63352				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03: On 28/03/2016 Spot Bond				100.99120		100.97129				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				101.35579		101.33630				0.00	0	50,000,000
Total MBF035 SPOT										0.00	0	50,000,000
Total For MBF035										0.00	0	50,000,000
MBF03: On 11/11/2014 Spot Bond				99.91761		99.90063				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				99.90167		99.88336				0.00	0	0
Total MBF037 SPOT										0.00	0	0
Total For MBF037										0.00	0	0
MBF03: On 15/04/2015 Spot Bond				100.40011		100.38075				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				100.49820		100.47768				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	99.98160				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				99.98228		99.96451				0.00	0	0
Total MBF041 SPOT										0.00	0	0
Total For MBF041										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				99.98188		99.96368				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBP23: On 13/02/2015 Spot Bond			100.00000	98.13333	100.00000	97.87234				0.00	0	0
Total MBP23U 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 MBP23U									0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	36.59085	100.00000	36.50123			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	88.78049	100.00000	88.56448			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	17.16828	100.00000	17.09278			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	20.24005	100.00000	20.08813			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	20.37165	100.00000	20.21874			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			8.48500	102.51260	8.44500	102.63676		3,596,791,500,000.00	423,900,000	543,400,000	
Total MBSA01 SPOT								3,596,791,500,000.00	423,900,000	543,400,000	
Total For MBSA01								3,596,791,500,000.00	423,900,000	543,400,000	
MBSA0 On 15/04/2019 Spot Bond			8.50500	101.98220	8.46500	102.10580		0.00	0	0	
Total MBSA02 SPOT								0.00	0	0	
Total For MBSA02								0.00	0	0	
MCB3M On 13/12/2014 Spot Bond				101.17619		101.15318		0.00	0	0	
Total MCB3M SPOT								0.00	0	0	
Total For MCB3M								0.00	0	0	
MCB5M On 13/12/2014 Spot Bond				101.09849		101.07699		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				100.47212		100.45130		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				100.62767		100.60730		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				102.44289		102.42135		0.00	0	0	
Total MEFSA4 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 MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.55694		102.53442			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	102.33360	7.63500	102.39207			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			8.47500	106.10783	8.43500	106.22462			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			9.30000	107.00131	9.25500	107.21238			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			6.30500	103.92488	6.27500	103.91044			0.00	0	800,000,000
Total MET01 SPOT									0.00	0	800,000,000
Total For MET01									0.00	0	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.89220		100.87193			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				100.92275		100.90180			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			9.30000	105.00347	9.25500	105.15578			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.45000	102.06087	7.41500	102.06914			0.00	0	4,970,000,000
Total MGL01 SPOT									0.00	0	4,970,000,000
Total For MGL01									0.00	0	4,970,000,000
MIIL01 On 31/05/2015 Spot Bond				101.47586		101.45071			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.60500	104.21246	8.56000	104.29060			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.05150		101.03008			0.00	0	0
Total MMIG01 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 MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.17500	105.58612	9.13000	105.77940				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.43518	100.00000	15.39738				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				101.71861		101.69572				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	104.08459	8.26000	104.16402				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			7.40000	104.21628	7.36500	104.21911				0.00	0	970,000,000
Total MTN03 SPOT										0.00	0	970,000,000
Total For MTN03										0.00	0	970,000,000
MTN04 On 13/07/2017 Spot Bond			8.29500	107.50593	8.25000	107.59173				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.09482	100.89771	6.07993				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.17624	100.61875	6.16120				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0

Contract 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 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				99.84901		99.82922				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				99.84777		99.82785				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				99.83508		99.81355				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				99.82008		99.79668				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.72369	100.00000	0.72194				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.72369	100.00000	0.72194				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			8.75000	101.04640	8.70500	101.27467				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10, On 25/07/2016 Spot Bond			7.59000	100.86109	7.59000	100.84067				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			8.82000	104.37831	8.77500	104.56263				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			8.62500	104.86512	8.58000	105.06308				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12l On 20/02/2015 Spot Bond				101.54368		101.52306				0.00	5,900,000,000	5,900,000,000
Total NBK12B SPOT										0.00	5,900,000,000	5,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK12B									0.00	5,900,000,000	5,900,000,000
NBK13 On 19/03/2024 Spot Bond			9.08500	105.28002	9.04000	105.54210			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				102.71801		102.69752			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			8.98500	104.82351	8.94000	105.02221			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				101.58701		101.56464			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				102.78672		102.76437			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				100.43083		100.41086			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				101.46780		101.44532			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				100.85545		100.83628			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.80325		100.78310			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				100.85466		100.83450			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			7.00000	104.39867	6.96500	104.40830		23,100,000,000.00		3,300,000	672,800,000
Total NBK2A SPOT								23,100,000,000.00		3,300,000	672,800,000
Total For NBK2A								23,100,000,000.00		3,300,000	672,800,000
NBK2B On 15/09/2015 Spot Bond				102.31202		102.29205			0.00	0	0
Total NBK2B 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 NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.30500	113.89184	8.26500	114.03506			87,202,500,000.00	10,500,000	1,449,000,000
Total NBK3A SPOT									87,202,500,000.00	10,500,000	1,449,000,000
Total For NBK3A									87,202,500,000.00	10,500,000	1,449,000,000
NBK4 On 28/10/2024 Spot Bond			10.49500	36.95238	10.45000	37.09274			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			7.20000	101.55464	7.16500	101.55080			0.00	0	930,000,000
Total NBK6A SPOT									0.00	0	930,000,000
Total For NBK6A									0.00	0	930,000,000
NBK6B On 19/04/2015 Spot Bond				100.58745		100.56594			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				100.38510		100.36121			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			7.70000	103.25378	7.67000	103.27148			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				100.90263		100.88166			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				101.98983		101.96793			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				101.50953		101.48987			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				100.66958		100.64620			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				100.49108		100.46757			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				101.44667		101.42287			0.00	0	0
Total NCLN58 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 NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				92.81171		92.79323				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				101.35336		101.33144				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				100.21309		100.19045				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				100.17082		100.14800				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				89.14668		89.12757				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				100.83859		100.81994				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				99.77275		99.75066				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.96243		100.94059				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				100.91357		100.89282				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				101.38167		101.35974				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				100.88361		100.86354				0.00	0	0
Total NCLN78 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 NCLN78									0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.87049		100.85130			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				100.86989		100.85071			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.11955		100.01577			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				100.99992		100.97780			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			9.66500	107.34755	9.62000	107.60471			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				100.99387		100.97190			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			9.70000	106.22928	9.65500	106.49347			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				100.99992		100.97780			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.90076		100.88089			0.00	0	0
Total NCLN88 SPOT									0.00	0	0
Total For NCLN88									0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				100.94044		100.92056			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.00958		100.98724			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				101.02165		100.99904			0.00	0	0
Total NCLN91 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 NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.99000	103.51911	7.95500	103.52596				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.24282		100.21721				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				103.44520		103.41941				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			9.68500	105.66608	9.64500	105.89079				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				102.59014		102.56729				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				100.54697		100.52307				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				100.56093		100.54181				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	117.49595	11.65000	117.61107				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				110.17390		110.15088				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				102.06343		102.03791				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.19000	170.02816	2.15000	170.13322				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	137.85068	2.60000	137.82440				0.00	0	0
Total NILB11 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 NILB11										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.35000	107.11648	8.30500	107.29996				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				101.07027		101.05122				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			8.98000	108.45017	8.93500	108.62656				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				101.54467		101.52197				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				101.61094		101.58986				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				101.46167		101.44007				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				101.51360		101.49130				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.48246		101.46058				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.18000	110.04934	9.13500	110.27768				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				101.51365		101.49136				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				101.54473		101.52202				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				101.52397		101.50154				0.00	0	0
Total NQ1B16 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 NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.38000	108.46709	9.33500	108.64020			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				101.58631		101.56305			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				101.56548		101.54250			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				101.57586		101.55274			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				101.95945		101.93119			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2016 Spot Bond				101.83301		101.80645			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				101.60699		101.58345			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			8.16500	119.20272	8.12500	119.32461		8,165,000,000,000.00	1,000,000,000	690,840,000	
Total NRA018 SPOT								8,165,000,000,000.00	1,000,000,000	690,840,000	
Total For NRA018								8,165,000,000,000.00	1,000,000,000	690,840,000	
NRA02: On 31/10/2022 Spot Bond			9.02500	118.27137	8.98000	118.52465		7,220,000,000,000.00	800,000,000	434,610,000	
Total NRA022 SPOT								7,220,000,000,000.00	800,000,000	434,610,000	
Total For NRA022								7,220,000,000,000.00	800,000,000	434,610,000	
NRA02: On 31/05/2023 Spot Bond			2.08500	175.38737	2.04500	175.85143		35,028,000,000,000.00	16,800,000,000	8,400,000,000	
Total NRA023 SPOT								35,028,000,000,000.00	16,800,000,000	8,400,000,000	
Total For NRA023								35,028,000,000,000.00	16,800,000,000	8,400,000,000	
NRA02: On 30/11/2028 Spot Bond			9.76000	124.13938	9.71500	124.49503		7,808,000,000,000.00	800,000,000	2,920,000,000	
Total NRA028 SPOT								7,808,000,000,000.00	800,000,000	2,920,000,000	
Total For NRA028								7,808,000,000,000.00	800,000,000	2,920,000,000	
NTC12 On 25/08/2016 Spot Bond				102.83625		102.81347		0.00	0	0	
Total NTC12 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 NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.67397		100.65366				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.99585		100.97394				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				101.23143		101.20747				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				101.48938		101.46500				0.00	0	400,000,000
Total NTC18 SPOT										0.00	0	400,000,000
Total For NTC18										0.00	0	400,000,000
NYT10 On 28/05/2020 Spot Bond				101.69725		101.66918				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				102.11823		102.08746				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13 On 28/05/2020 Spot Bond			100.00000	18.51757	100.00000	18.47272				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	56.67059	100.00000	56.53329				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			7.29000	101.74497	7.25500	101.75774				0.00	0	8,260,000,000
Total OML01 SPOT										0.00	0	8,260,000,000
Total For OML01										0.00	0	8,260,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.27895	100.00000	21.22740				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

Contract 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 PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	87.62088	100.00000	87.41712				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				99.90375		99.88476				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				100.26360		100.24473				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				101.25143		101.23245				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				101.14724		101.12755				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PMM15 On 04/05/2015 Spot Bond			100.00000	71.92848	100.00000	100.00000				0.00	0	0
Total PMM15 SPOT										0.00	0	0
Total For PMM15										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.96691		100.94614				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				100.96095		100.93932				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.32526		100.22243				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			9.27500	106.15047	9.23000	106.34734				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				100.19619		100.17514				0.00	0	0
Total PRE1A1 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 PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.20154		100.17996				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				100.20395		100.18213				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.20931		100.18694				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				100.23229		100.20761				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				100.23763		100.21241				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				100.13497		100.02884				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			7.74000	42.96968	7.69500	43.16836				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			6.30000	107.83006	6.26500	107.84190		058,840,000,000,000.00	326,800,000,000	699,939,999,900		
Total R158 SPOT								58,840,000,000,000.00	326,800,000,000	599,939,999,900		
Total For R158								58,840,000,000,000.00	326,800,000,000	599,939,999,900		
R158P On 15/09/2015 Spot Bond			6.49000	94.67742	6.46000	94.68435				0.00	0	0
Total R158P SPOT										0.00	0	0
Total For R158P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.59000	113.80754	6.56000	113.84299		904,872,000,000,000.00	440,800,000,000	569,044,666,600		
Total R159 SPOT								14,872,000,000,000.00	440,800,000,000	569,044,666,600		
Total For R159								14,872,000,000,000.00	440,800,000,000	569,044,666,600		
R159P On 15/09/2016 Spot Bond			6.42000	88.93139	6.39000	88.96393				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			7.92000	123.81133	7.87500	124.17896		322,996,473,648,000.00	1,177,146,019,400	1,678,256,950,500		
Total R186 SPOT								12,996,473,648,000.00	177,146,019,400	578,256,950,500		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									2,996,473,648,000.00	177,146,019,400	578,256,950,500
R187P On 21/12/2026 Spot Bond			7.66000	40.20108	7.61500	40.40462			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			7.58000	37.66899	7.53500	37.87630			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			1.68000	289.57346	1.64000	290.37895			1,129,956,912,000.00	672,593,400	21,947,569,400
Total R197 SPOT									1,129,956,912,000.00	672,593,400	21,947,569,400
Total For R197									1,129,956,912,000.00	672,593,400	21,947,569,400
R201 On 21/12/2014 Spot Bond			5.73000	103.64283	5.70000	103.63057			57,300,000,000.00	10,000,000	6,570,694,300
Total R201 SPOT									57,300,000,000.00	10,000,000	6,570,694,300
Total For R201									57,300,000,000.00	10,000,000	6,570,694,300
R202 On 07/12/2033 Spot Bond			1.75000	235.28828	1.75000	235.24874			22,121,897,350,000.00	12,641,084,200	165,116,118,800
Total R202 SPOT									22,121,897,350,000.00	12,641,084,200	165,116,118,800
Total For R202									22,121,897,350,000.00	12,641,084,200	165,116,118,800
R2023 On 28/02/2023 Spot Bond			7.68500	101.81138	7.64000	102.06426			348,862,321,519,500.00	175,518,844,700	470,274,157,300
Total R2023 SPOT									348,862,321,519,500.00	175,518,844,700	470,274,157,300
Total For R2023									348,862,321,519,500.00	175,518,844,700	470,274,157,300
R203 On 15/09/2017 Spot Bond			6.74500	105.02260	6.70000	105.12154			451,126,146,636,000.00	511,656,952,800	580,275,500,000
Total R203 SPOT									451,126,146,636,000.00	511,656,952,800	580,275,500,000
Total For R203									451,126,146,636,000.00	511,656,952,800	580,275,500,000
R2030 On 31/01/2030 Spot Bond			8.34500	99.16575	8.30500	99.47888			628,826,626,500,000.00	75,353,700,000	455,800,013,700
Total R2030 SPOT									628,826,626,500,000.00	75,353,700,000	455,800,013,700
Total For R2030									628,826,626,500,000.00	75,353,700,000	455,800,013,700
R2032 On 31/03/2032 Spot Bond			8.50000	98.57466	8.45500	98.95171			519,383,150,000,000.00	61,103,900,000	209,196,584,100
Total R2032 SPOT									519,383,150,000,000.00	61,103,900,000	209,196,584,100
Total For R2032									519,383,150,000,000.00	61,103,900,000	209,196,584,100
R2037 On 31/01/2037 Spot Bond			8.61500	101.11103	8.57000	101.52785			243,459,900,000,000.00	28,260,000,000	198,448,720,000
Total R2037 SPOT									243,459,900,000,000.00	28,260,000,000	198,448,720,000
Total For R2037									243,459,900,000,000.00	28,260,000,000	198,448,720,000
R204 On 21/12/2018 Spot Bond			7.05500	106.33388	7.01500	106.45784			374,466,118,983,000.00	478,308,450,600	579,125,288,300
Total R204 SPOT									374,466,118,983,000.00	478,308,450,600	579,125,288,300
Total For R204									374,466,118,983,000.00	478,308,450,600	579,125,288,300
R2044 On 31/01/2044 Spot Bond			8.70500	102.78108	8.66000	103.23537			800,654,976,358,000.00	91,976,447,600	90,384,770,000
Total R2044 SPOT									800,654,976,358,000.00	91,976,447,600	90,384,770,000

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 R2044									10,654,976,358,000.00	91,976,447,600	90,384,770,000
R2048 On 28/02/2048 Spot Bond			8.69500	102.19323	8.65000	102.66114			465,514,514,689,000.00	168,546,810,200	411,773,539,900
Total R2048 SPOT									15,514,514,689,000.00	168,546,810,200	411,773,539,900
Total For R2048									15,514,514,689,000.00	168,546,810,200	411,773,539,900
R207 On 15/01/2020 Spot Bond			7.30000	102.01775	7.25500	102.18958			615,405,560,100,000.00	632,247,337,000	497,756,933,300
Total R207 SPOT									15,405,560,100,000.00	632,247,337,000	497,756,933,300
Total For R207									15,405,560,100,000.00	632,247,337,000	497,756,933,300
R208 On 31/03/2021 Spot Bond			7.47500	97.04173	7.43000	97.24314			880,035,628,030,000.00	117,730,518,800	879,565,040,000
Total R208 SPOT									10,035,628,030,000.00	117,730,518,800	379,565,040,000
Total For R208									10,035,628,030,000.00	117,730,518,800	379,565,040,000
R209 On 31/03/2036 Spot Bond			8.53500	78.32945	8.49000	78.67570			544,226,710,670,500.00	298,093,346,300	572,216,316,100
Total R209 SPOT									14,226,710,670,500.00	298,093,346,300	572,216,316,100
Total For R209									14,226,710,670,500.00	298,093,346,300	572,216,316,100
R210 On 31/03/2028 Spot Bond			1.75000	173.35595	1.75000	173.32677			28,294,924,700,000.00	16,168,528,400	38,933,566,100
Total R210 SPOT									18,294,924,700,000.00	16,168,528,400	38,933,566,100
Total For R210									18,294,924,700,000.00	16,168,528,400	38,933,566,100
R211 On 31/01/2017 Spot Bond			0.80000	132.57326	0.80000	132.55442			2,833,896,480,000.00	3,542,370,600	82,694,250,800
Total R211 SPOT									2,833,896,480,000.00	3,542,370,600	82,694,250,800
Total For R211									2,833,896,480,000.00	3,542,370,600	82,694,250,800
R212 On 31/01/2022 Spot Bond			1.56500	137.84027	1.56500	137.81781			969,457,091,000.00	619,461,400	125,456,585,300
Total R212 SPOT									969,457,091,000.00	619,461,400	125,456,585,300
Total For R212									969,457,091,000.00	619,461,400	125,456,585,300
R213 On 28/02/2031 Spot Bond			8.38000	89.12602	8.34000	89.42802			190,506,210,296,000.00	619,392,149,200	580,465,709,000
Total R213 SPOT									10,506,210,296,000.00	619,392,149,200	580,465,709,000
Total For R213									10,506,210,296,000.00	619,392,149,200	580,465,709,000
R214 On 28/02/2041 Spot Bond			8.63500	79.13511	8.59000	79.49845			167,423,152,884,000.00	251,004,418,400	592,388,552,200
Total R214 SPOT									17,423,152,884,000.00	251,004,418,400	592,388,552,200
Total For R214									17,423,152,884,000.00	251,004,418,400	592,388,552,200
R227C On 15/03/2015 Spot Bond			6.65000	97.70370	6.62000	97.69650			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			6.49000	94.67742	6.46000	94.68435			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			6.41000	91.79815	6.38000	91.81842			0.00	0	0
Total R229C 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 R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.42000	88.93139	6.39000	88.96393			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			5.73500	99.29791	5.70500	99.28615			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			6.56000	96.05880	6.53000	96.05932			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			6.43000	93.13973	6.40000	93.15410			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			6.41000	90.26695	6.38000	90.29405			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			6.47000	87.35587	6.44000	87.39464			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	84.08300	6.67500	84.16398			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	81.22686	6.72500	81.32266			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			7.06000	77.77351	7.02000	77.86778			0.00	0	0
Total R333C SPOT									0.00	0	0
Total For R333C									0.00	0	0
R334C On 21/12/2018 Spot Bond			7.04000	75.18157	7.00000	75.28730			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			7.02000	72.69006	6.98000	72.80640			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			7.01000	70.25993	6.97000	70.38600			0.00	0	0
Total R336C 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 R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.26000	66.96558	7.21500	67.11630				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			7.24000	64.69628	7.19500	64.85604				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			7.39500	61.82083	7.35000	61.98656				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			7.36500	59.73950	7.32000	59.91272				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			7.33500	57.74496	7.29000	57.92504				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			7.30500	55.83319	7.26000	56.01954				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			7.26500	54.04530	7.22000	54.23755				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			7.22500	52.33490	7.18000	52.53257				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			7.86000	47.62179	7.81500	47.81064				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.82000	45.99992	7.77500	46.19241				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			7.78000	44.45041	7.73500	44.64618				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			7.74000	42.96968	7.69500	43.16836				0.00	0	0
Total R348C 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 R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.70000	41.55431	7.65500	41.75558				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			7.66000	40.20108	7.61500	40.40462				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			7.62000	38.90693	7.57500	39.11248				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			7.58000	37.66899	7.53500	37.87630				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				100.58995		100.56192				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				101.77081		101.74378				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				100.63767		100.60996				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				100.50291		100.47644				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	19.85569	100.00000	19.80759				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.86510	100.00000	8.84362				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	24.20114	100.00000	24.14186				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	29.62963	100.00000	100.00000				0.00	0	0
Total RCSB4U 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 RCSB4U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.04760		101.02792				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				101.19654		101.17485				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				101.58447		101.56450				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				100.79411		100.77476				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				101.39068		101.37330				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				101.95801		101.93708				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.54378		100.52388				0.00	300,000,000	300,000,000
Total RES15 SPOT										0.00	300,000,000	300,000,000
Total For RES15										0.00	300,000,000	300,000,000
RES18 On 05/02/2018 Spot Bond				100.01960		99.99985				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				101.22270		101.20133				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				100.33405		100.31188				0.00	0	0
Total RES27 SPOT										0.00	0	0
Total For RES27										0.00	0	0
RES29 On 28/11/2016 Spot Bond				101.45871		101.43411				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				101.28357		101.26153				0.00	0	0
Total RES30 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 RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.63898		100.62007				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				100.35726		100.33497				0.00	500,000,000	1,000,000,000
Total RES32 SPOT										0.00	500,000,000	1,000,000,000
Total For RES32										0.00	500,000,000	1,000,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				102.31684		102.28474				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				83.46919		83.42036				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				80.86991		80.82953				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				84.25335		84.19574				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				88.52874		88.47794				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				101.16734		101.13602				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				81.82277		81.77244				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				91.65138		91.59921				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	105.25175	12.35000	105.21748				0.00	0	0
Total RP018 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 RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.10224	100.00000	13.07050			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				100.36638		100.34218			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				101.23972		101.21548			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				101.88228		101.85712			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				100.97780		100.95569			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	4.14669	100.00000	4.13653			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	22.55439	100.00000	22.49975			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	33.24835	100.00000	33.16781			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	12.29751	100.00000	12.28245			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	26.55288	100.00000	26.48857			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				99.49774		107.74493			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				76.96680		76.90185			0.00	0	0
Total RPS002 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 RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.77500	106.22573	8.73000	106.42731			38,610,000,000.00	4,400,000	773,800,000
Total RW21 SPOT									38,610,000,000.00	4,400,000	773,800,000
Total For RW21									38,610,000,000.00	4,400,000	773,800,000
RW23 On 10/12/2023 Spot Bond			8.93500	107.38453	8.89000	107.64209			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	108.99999	9.57000	109.28890			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				96.59870		96.69911			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			7.79000	110.50908	7.76000	110.54410			0.00	0	1,150,000,000
Total SBK12 SPOT									0.00	0	1,150,000,000
Total For SBK12									0.00	0	1,150,000,000
SBK13 On 24/11/2016 Spot Bond				101.67119		101.64586			0.00	0	0
Total SBK13 SPOT									0.00	0	0
Total For SBK13									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.79500	106.44055	8.75000	106.53621			0.00	0	60,000,000
Total SBK14 SPOT									0.00	0	60,000,000
Total For SBK14									0.00	0	60,000,000
SBK15 On 23/01/2022 Spot Bond				101.31731		101.29504			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				102.48851		102.46678			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				100.15873		100.13455			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.29977		100.27523			0.00	0	944,180,000
Total SBK18 SPOT									0.00	0	944,180,000
Total For SBK18									0.00	0	944,180,000
SBK19 On 24/10/2019 Spot Bond				100.29479		100.27065			0.00	0	0
Total SBK19 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 SBK19										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.95000	105.75600	6.91500	105.75529				0.00	0	0
Total SBK7 SPOT										0.00	0	0
Total For SBK7										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.55500	100.16002	8.51500	100.25350				0.00	0	2,370,000,000
Total SBK9 SPOT										0.00	0	2,370,000,000
Total For SBK9										0.00	0	2,370,000,000
SBN27 On 15/09/2015 Spot Bond			7.76000	106.58166	7.72500	106.58899				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	106.41248	7.96000	106.38953				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			7.55000	106.75977	7.51500	106.76774				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	101.43113	8.10000	101.52187				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			7.69500	106.63674	7.66000	106.64426				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			7.95000	106.42092	7.92000	106.42344				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				101.07721		101.05613				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				100.73688		100.71415				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.79500	103.88884	7.75000	103.98312				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS15 On 26/04/2016 Spot Bond				100.82545		100.80501				0.00	0	0
Total SBS15 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 SBS15									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.95296		100.93132			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				104.88086		104.86280			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.24500	108.31859	8.58000	111.69919		19,691,850,000,000.00	2,130,000,000	710,000,000	
Total SBS19 SPOT								19,691,850,000,000.00	2,130,000,000	710,000,000	
Total For SBS19								19,691,850,000,000.00	2,130,000,000	710,000,000	
SBS20 On 15/05/2026 Spot Bond			9.82000	101.32659	9.77500	101.61065		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				99.76317		99.74023		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS22 On 24/05/2015 Spot Bond				101.76273		101.74216		0.00	0	0	
Total SBS22 SPOT								0.00	0	0	
Total For SBS22								0.00	0	0	
SBS23 On 23/05/2017 Spot Bond				101.74080		101.71795		0.00	0	0	
Total SBS23 SPOT								0.00	0	0	
Total For SBS23								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond				103.92207		103.90088		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			8.63500	104.86165	8.59500	104.98649		240,916,500,000.00	27,900,000	1,484,000,000	
Total SBS25 SPOT								240,916,500,000.00	27,900,000	1,484,000,000	
Total For SBS25								240,916,500,000.00	27,900,000	1,484,000,000	
SBS26l On 28/02/2017 Spot Bond			100.00000	15.36508	100.00000	15.33126		0.00	0	0	
Total SBS26U SPOT								0.00	0	0	
Total For SBS26U								0.00	0	0	
SBS27 On 20/02/2024 Spot Bond			9.22500	107.68439	9.18000	107.94561		0.00	0	2,500,000,000	
Total SBS27 SPOT								0.00	0	2,500,000,000	
Total For SBS27								0.00	0	2,500,000,000	
SBS28 On 23/04/2017 Spot Bond				100.43632		100.41601		0.00	0	0	
Total SBS28 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 SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.73500	103.30804	8.69000	103.45154			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			9.83000	92.55848	9.78500	92.81799			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.09332		101.07312			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			9.57000	105.46657	9.52500	105.76948			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.96331		100.94283			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				100.98937		100.96834			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			9.72000	103.69298	9.67500	103.95250			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			9.17500	96.84121	9.13000	101.33157		60,555,000,000.00		6,600,000	5,700,000
Total SBS4 SPOT								60,555,000,000.00		6,600,000	5,700,000
Total For SBS4								60,555,000,000.00		6,600,000	5,700,000
SBS9 On 07/07/2016 Spot Bond			7.59000	109.66005	7.56000	109.68605			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.21000	278.54632	2.17000	279.31051			0.00	0	30,000,000
Total SBSI11 SPOT									0.00	0	30,000,000
Total For SBSI11									0.00	0	30,000,000
SBSI12 On 31/01/2017 Spot Bond			1.44500	130.73756	1.44500	130.71669			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				105.90019		105.90019			0.00	0	0
Total SCM107 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 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				100.52385		100.50436				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	15.24709	100.00000	15.20975				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	128.98894	2.07000	128.96618				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	100.59927	6.50000	100.58160				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				102.46011		102.43808				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				100.82836		100.80604				0.00	0	0
Total SHS03 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 SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.35052		102.32822			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	103.03065	8.73000	103.11091			26,325,000,000.00	3,000,000	262,600,000
Total SHS05 SPOT									26,325,000,000.00	3,000,000	262,600,000
Total For SHS05									26,325,000,000.00	3,000,000	262,600,000
SHS06 On 12/12/2017 Spot Bond				102.07481		102.05234			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.83888		100.81707			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				100.95157		100.93055			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				100.87384		100.85398			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	16.25646	100.00000	16.21708			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				101.17553		101.15383			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	65.25353	100.00000	65.04980			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				101.07039		101.04858			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS16 On 29/06/2016 Spot Bond			100.00000	23.01960	100.00000	22.96323			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17 On 30/09/2016 Spot Bond			100.00000	34.38449	100.00000	34.27595			0.00	0	0
Total SHS17U 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 SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	25.32679	100.00000	25.24772				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	104.16522	9.04000	104.25252				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				100.38130		100.35879				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.75924		100.73457				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			7.84000	105.07995	7.81000	105.10793				0.00	0	2,140,000,000
Total SLI2 SPOT										0.00	0	2,140,000,000
Total For SLI2										0.00	0	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.65500	102.08174	8.61500	102.18513				0.00	0	50,000,000
Total SLI3 SPOT										0.00	0	50,000,000
Total For SLI3										0.00	0	50,000,000
SNT01 On 15/09/2017 Spot Bond			8.09500	101.55671	8.05000	101.64773				0.00	0	2,760,000,000
Total SNT01 SPOT										0.00	0	2,760,000,000
Total For SNT01										0.00	0	2,760,000,000
SPDA2 On 21/08/2016 Spot Bond				101.58563		101.56341				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				101.78250		101.76146				0.00	0	0
Total SPDA3 SPOT										0.00	0	0
Total For SPDA3										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				102.09316		102.07137				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				101.05110		101.03089				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				101.07942		101.05865				0.00	0	0
Total SPDA6 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 SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.12990		100.02451			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	106.12876	7.80000	106.17602			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				100.45817		100.43681			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				100.73679		100.71600			0.00	0	230,000,000
Total SSA04 SPOT									0.00	0	230,000,000
Total For SSA04									0.00	0	230,000,000
SSA05 On 16/04/2018 Spot Bond				100.43862		100.41653			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			9.02500	96.37711	8.98000	96.53943		166,962,500,000.00		18,500,000	125,900,000
Total SSA06 SPOT								166,962,500,000.00		18,500,000	125,900,000
Total For SSA06								166,962,500,000.00		18,500,000	125,900,000
SSN00 On 01/03/2017 Spot Bond				101.47362		101.44941			0.00	75,000,000	25,000,000
Total SSN001 SPOT									0.00	75,000,000	25,000,000
Total For SSN001									0.00	75,000,000	25,000,000
SSN00 On 26/03/2017 Spot Bond				100.94210		100.91854			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				100.21986		100.19655			0.00	75,000,000	25,000,000
Total SSN003 SPOT									0.00	75,000,000	25,000,000
Total For SSN003									0.00	75,000,000	25,000,000
SSN00 On 31/03/2021 Spot Bond			9.08300	89.53837	9.03800	89.71660			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.57500	91.82891	8.53000	92.01417			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 21/12/2014 Spot Bond			6.97500	103.48510	6.94500	103.46938			0.00	0	0
Total SSN006 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 SSN006										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.56000	96.82944	8.51500	96.98702				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				101.08934		101.06669				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.92500	101.98514	7.88000	102.07713				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.47000	110.09700	2.47000	110.07639				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2018 Spot Bond			8.00500	102.98452	7.96500	103.10084				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				101.97040		101.94262				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.52000	110.89667	9.47500	111.20454				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				101.29307		101.27208				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.73000	79.17363	9.69000	79.42367				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.34431		100.32150				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				101.00237		100.98016				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				100.42111		100.40098				0.00	0	0
Total SSN026 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 SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.94750		100.92434				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				100.47022		100.44774				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				98.40162		98.38346				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	97.85523	100.00000	97.59358				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				99.79373		99.77654				0.00	4,800,000,000	2,400,000,000
Total SY1143 SPOT										0.00	4,800,000,000	2,400,000,000
Total For SY1143										0.00	4,800,000,000	2,400,000,000
SY1150 On 18/11/2014 Spot Bond				102.01152		101.96682				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				99.69069		99.67351				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				102.07335		102.02278				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				99.56955		99.55233				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				99.42757		99.41022				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				99.42087		99.40384				0.00	0	0
Total SY1164 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 SY1164										0.00	0	0
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	100.00000				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				99.93106		99.91382				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				99.93095		99.91368				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				99.49798		99.49663				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				99.81043		99.79320				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				99.79277		99.77550				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				99.79288		99.77562				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				99.68975		99.67251				0.00	0	0
Total SY1183 SPOT										0.00	0	0
Total For SY1183										0.00	0	0
SY1185 On 28/11/2014 Spot Bond				99.62132		99.60411				0.00	0	0
Total SY1185 SPOT										0.00	0	0
Total For SY1185										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	81.65548	100.00000	81.47321				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				99.56927		99.55204				0.00	0	0
Total SY1187 SPOT										0.00	0	0
Total For SY1187										0.00	0	0
SY1188 On 08/12/2014 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total SY1188 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 SY1188										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.76000	106.17667	6.72500	106.18865				0.00	0	280,000,000
Total SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.53000	104.19253	8.48500	104.49164				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	44.19719	100.00000	44.09012				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				100.32567		100.30530				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00700		100.03490				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				101.30008		101.27899				0.00	0	6,040,000,000
Total TFS117 SPOT										0.00	0	6,040,000,000
Total For TFS117										0.00	0	6,040,000,000
TFS121 On 20/02/2015 Spot Bond				101.38027		101.36233				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				100.86168		100.84210				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				100.90448		100.88393				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS126 On 21/11/2014 Spot Bond				99.73712		99.71959				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				99.52135		99.50426				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				100.17179		100.15128				0.00	0	0
Total TFS83 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 TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.84000	103.73023	7.81000	103.75670				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				100.34069		100.32059				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				100.34973		100.32909				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	102.34375	7.83000	102.32240				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				100.33572		100.31591				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				100.34702		100.32654				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond				102.36384		102.34151				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				100.33572		100.31591				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				100.34702		100.32654				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	102.14458	7.16000	102.12506				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				100.36913		100.34735				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				100.36733		100.34565				0.00	0	0
Total TH10B2 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 TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.41054		100.38630				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				100.40470		100.38081				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				100.57998		100.54568				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				100.56005		100.52693				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				100.33526		100.31548				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.34973		100.32909				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.56324	8.73000	102.53943				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.33392		100.31420				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.34702		100.32654				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.52500	101.39416	8.48500	101.49544				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.33902		100.31786				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.35511		100.33300				0.00	0	0
Total TH11A8 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 TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.37004		100.34819				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.36507		100.34353				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.37164		100.34856				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.40964		100.38546				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.40785		100.38376				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				94.33319		94.31230				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.54896		100.51650				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.55073		100.51817				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.55418		100.52035				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				100.83485		100.81453				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.86275		100.84175				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.90000	102.23711	8.85500	102.38325				0.00	0	0
Total TH12A3 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 TH12A3										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.93529		100.91249				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				101.02452		100.99949				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				101.38638		101.35233				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				100.35556		100.33343				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.04451	101.06155	6.02974				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				100.49797		100.47944				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.37454		100.35244				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				100.39256		100.36938				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.58175		100.54734				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				100.67460		100.65377				0.00	0	0
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.34867		100.32695				0.00	0	0
Total THE9A2 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 THE9A2									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.35327		100.33127			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				100.34867		100.32695			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				100.35327		100.33127			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				100.35556		100.33343			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				100.34591		100.32435			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				100.35327		100.33127			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				100.37853		100.35505			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				100.37853		100.35505			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				100.37853		100.35505			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.41523		100.38958			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				100.42439		100.39821			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				100.41293		100.38743			0.00	0	0
Total THE9C3 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 THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.59566		100.55938			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				100.60703		100.57009			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				100.60248		100.56581			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			7.43000	102.32565	7.39500	102.32212		637,494,000,000.00	85,800,000	2,285,000,000	
Total TL15 SPOT								637,494,000,000.00	85,800,000	2,285,000,000	
Total For TL15								637,494,000,000.00	85,800,000	2,285,000,000	
TL20 On 22/02/2020 Spot Bond			9.30000	90.81105	9.25500	90.95508		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	104.06137	7.60000	104.16287		147,548,500,000.00	19,300,000	27,586,600,000	
Total TN17 SPOT								147,548,500,000.00	19,300,000	27,586,600,000	
Total For TN17								147,548,500,000.00	19,300,000	27,586,600,000	
TN20 On 17/09/2020 Spot Bond			9.15500	107.42520	9.11000	107.60733		1,971,987,000,000.00	215,400,000	21,460,200,000	
Total TN20 SPOT								1,971,987,000,000.00	215,400,000	21,460,200,000	
Total For TN20								1,971,987,000,000.00	215,400,000	21,460,200,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.07700	100.00000	1.07364		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			9.43500	108.15720	9.39000	108.41408		20,757,000,000,000.00	2,200,000,000	8,000,000,000	
Total TN23 SPOT								20,757,000,000,000.00	2,200,000,000	8,000,000,000	
Total For TN23								20,757,000,000,000.00	2,200,000,000	8,000,000,000	
TN25 On 19/08/2025 Spot Bond			9.65500	100.98726	9.62500	101.15872		48,275,000,000,000.00	5,000,000,000	16,970,000,000	
Total TN25 SPOT								48,275,000,000,000.00	5,000,000,000	16,970,000,000	
Total For TN25								48,275,000,000,000.00	5,000,000,000	16,970,000,000	
TN27 On 14/11/2027 Spot Bond			9.70500	93.93124	9.66000	94.22273		220,303,500,000.00	22,700,000	6,860,500,000	
Total TN27 SPOT								220,303,500,000.00	22,700,000	6,860,500,000	
Total For TN27								220,303,500,000.00	22,700,000	6,860,500,000	
TN30 On 09/10/2030 Spot Bond			10.09500	103.96668	10.06500	104.17991		211,995,000,000,000.00	21,000,000,000	12,000,000,000	
Total TN30 SPOT								211,995,000,000,000.00	21,000,000,000	12,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN30									11,995,000,000,000.00	21,000,000,000	12,000,000,000
TN40 On 01/10/2040 Spot Bond			10.58500	102.26026	10.57000	102.36506			190,530,000,000,000.00	18,000,000,000	9,000,000,000
Total TN40 SPOT									10,530,000,000,000.00	18,000,000,000	9,000,000,000
Total For TN40									10,530,000,000,000.00	18,000,000,000	9,000,000,000
TNF16 On 10/06/2016 Spot Bond				101.58836		101.56883			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				102.59815		102.57644			0.00	0	400,000,000
Total TNF18 SPOT									0.00	0	400,000,000
Total For TNF18									0.00	0	400,000,000
TORQ2 On 15/04/2022 Spot Bond				99.78682		99.76601			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				99.78129		99.75997			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				99.78062		99.75925			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				99.75293		99.72905			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				99.69596		99.66689			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				99.78099		99.75964			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.74424		100.72476			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				100.62253		100.60145			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.63512		100.61363			0.00	0	0
Total TPDA03 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 TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				95.57470		95.55752				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				95.29541		95.27719				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	100.16611	10.00000	100.13841				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	100.16197	9.75000	100.13496				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	10.16137	100.00000	10.13430				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				101.04989		101.02977				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				101.11297		101.09161				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				101.14799		101.12594				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				101.15499		101.13281				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.35073		101.32469				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				101.78211		101.74752				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	11.22275	100.00000	11.17339				0.00	0	0
Total TSE01U 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 TSE01U										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				99.88802		99.87202				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				99.66814		99.65234				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				98.72807		98.71155				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				98.25584		98.23667				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				97.13175		97.11697				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				97.78151		97.76286				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				97.56267		97.54434				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				97.32085		97.30262				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				97.08184		97.06372				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				96.36089		96.34296				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				96.09071		96.07269				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				98.91201		98.89474				0.00	0	0
Total TSP169 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 TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				95.43835		95.41973				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				95.26413		95.24584				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				94.96124		94.94279				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				94.63927		94.62059				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				94.35986		94.34113				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				94.94292		94.90431				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				99.05304		99.03642				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				93.85783		93.81968				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				93.29611		93.27733				0.00	0	0
Total TSP178 SPOT										0.00	0	0
Total For TSP178										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.75989	100.00000	14.72413				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04U On 19/01/2015 Spot Bond			100.00000	85.82822	100.00000	85.63315				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				101.46421		101.44657				0.00	0	0
Total TWC064 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 TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				101.39062		101.37301				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				101.35415		101.33656				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	61.74301	100.00000	61.27958				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				100.40171		100.38425				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				102.00162		101.98255				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				101.78310		101.76596				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				101.70904		101.69195				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				101.59748		101.58049				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				101.51236		101.49272				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				101.72336		101.70630				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				101.36469		101.34697				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				101.72890		101.71178				0.00	0	0
Total TWCM14 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 TWCM14									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.87500	110.58028	8.83000	110.78013			0.00	0	24,475,000
Total UG21 SPOT									0.00	0	24,475,000
Total For UG21									0.00	0	24,475,000
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				100.72025		100.70080			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				100.74718		100.72895			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				99.92473		99.90548			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				99.92204		99.90214			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				99.92200		99.90207			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				100.78715		100.76592			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.80781		100.78604			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			6.98000	113.47511	6.95000	113.50025			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.29000	243.04381	1.29000	243.00604			0.00	0	0
Total WS05 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 WS05									0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.62000	105.24131	6.58500	105.24198			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	107.98782	7.20000	108.07322			0.00	0	5,300,000,000
Total WSP2 SPOT									0.00	0	5,300,000,000
Total For WSP2									0.00	0	5,300,000,000
WSP3 On 28/05/2019 Spot Bond			7.61000	109.22500	7.57000	109.35969		456,600,000,000.00		60,000,000	60,000,000
Total WSP3 SPOT								456,600,000,000.00		60,000,000	60,000,000
Total For WSP3								456,600,000,000.00		60,000,000	60,000,000
WSP4 On 28/05/2020 Spot Bond			7.92500	108.71201	7.88000	108.89450		1,981,250,000,000.00		250,000,000	250,000,000
Total WSP4 SPOT								1,981,250,000,000.00		250,000,000	250,000,000
Total For WSP4								1,981,250,000,000.00		250,000,000	250,000,000
WSP5 On 28/05/2021 Spot Bond			8.01500	108.90281	7.97000	109.11312		0.00		0	2,930,000,000
Total WSP5 SPOT								0.00		0	2,930,000,000
Total For WSP5								0.00		0	2,930,000,000
Z014 On 30/06/2015 Spot Bond			6.25000	96.08185	6.21500	96.08705		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			6.18000	94.37871	6.14500	94.39348		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			5.74500	99.62367	5.71500	99.61009		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			6.25000	96.06579	6.21500	96.07108		0.00		0	0
Total Z071 SPOT								0.00		0	0
Total For Z071								0.00		0	0
Z083 On 30/09/2019 Spot Bond			7.00000	71.39217	6.96000	71.51393		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	51.64052	100.00000	51.54254		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	27.33397	100.00000	27.28212		0.00		0	0
Total ZA029 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 ZA029									0.00	0	0
Total for SPOT									47,573,393,363,568,100.00	5,711,021,478,124	339,495,626,600
Total for SPOT :									47,573,393,363,568,100.00	711,021,478,124	339,495,626,600
Total Futures									47 573 417 069 887 900.00	711,021,679,908	339,496,050,717
Total Options									0.00	0	68,559
Grand Total:									47,573,417,069,887,900.00	711,021,679,908	339,496,119,276