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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			122.99233	122.99233	122.97349	122.97349			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.91284	124.91284	124.89496	124.89496			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			963.49000	0.96349	982,330		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			983.49000	0.98349	1,002,330		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			973.49000	0.97349	992,330		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			1,095.04000	1.09504	1,077,160		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			1,105.04000	1.10504	1,087,160		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			1,115.04000	1.11504	1,097,160		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.37770	84.70049	9.38370	84.65458			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.46502	86.01267	9.47111	85.96681			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.53375	83.69591	9.53987	83.65043			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			6,514.19000	6.51419	6,560,100		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			6,581.64000	6.58164	6,627,550		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			6,648.99000	6.64899	6,694,900		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,909.69000	3.90969	3,955,550		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			3,769.68000	3.76968	3,815,540		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			3,839.73000	3.83973	3,885,590		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,611.04000	1.61104	1,656,520		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			1,466.65000	1.46665	1,512,130		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			1,538.89000	1.53889	1,584,370		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.85996	117.85996	117.73445	117.73445			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.54346	118.54346	118.41713	118.41713			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			724.45000	0.72445	849,960		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			744.45000	0.74445	869,960		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			734.45000	0.73445	859,960		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			582.87000	0.58287	456,540		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			592.87000	0.59287	466,540		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			572.87000	0.57287	446,540		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	06/11/2014			123.99331	123.99331	123.86235	123.86235			0.00	0	1,974
I2038	On	05/02/2015			124.62802	124.62802	124.49634	124.49634			0.00	0	0
Total I2038 Future											0.00	0	1,974
I2038	On	06/11/2014	119.99	Call			3,872.35000	3.87235	4,003,310		0.00	0	0
I2038	On	06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.00	Call			3,862.35000	3.86235	3,993,310		0.00	0	0
I2038	On	06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	120.01	Call			3,852.35000	3.85235	3,983,310		0.00	0	0
I2038	On	06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			1,496.34000	1.49634	1,628,020		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			1,486.34000	1.48634	1,618,020		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	122.99	Call			1,506.34000	1.50634	1,638,020		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	1,974
I2046	On	06/11/2014			123.57822	123.57822	123.55998	123.55998			0.00	0	5,389
I2046	On	05/02/2015			125.50804	125.50804	125.49055	125.49055			0.00	0	0
Total I2046 Future											0.00	0	5,389
I2046	On	06/11/2014	104.43	Call			19,129.98000	19.12998	19,148,220		0.00	0	0
I2046	On	06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.44	Call			19,119.98000	19.11998	19,138,220		0.00	0	0
I2046	On	06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	104.45	Call			19,109.98000	19.10998	19,128,220		0.00	0	0
I2046	On	06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	123.99	Call			1,500.55000	1.50055	1,518,040		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			1,490.55000	1.49055	1,508,040		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			1,480.55000	1.48055	1,498,040		0.00	0	0
I2046	On	05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,389
I2050	On	06/11/2014			132.14940	132.14940	132.12968	132.12968			0.00	0	2,640
I2050	On	05/02/2015			132.76489	132.76489	132.74604	132.74604			0.00	0	0
Total I2050 Future											0.00	0	2,640
I2050	On	06/11/2014	125.99	Call			6,139.68000	6.13968	6,159,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			6,129.68000	6.12968	6,149,400		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			6,119.68000	6.11968	6,139,400		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			2,756.04000	2.75604	2,774,890		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,746.04000	2.74604	2,764,890		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,736.04000	2.73604	2,754,890		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	06/11/2014	Bond Future			7.90368	124.08529	7.90937	124.03558		7.05	98,771,890.84	796	43,160
R186	On	05/02/2015	Bond Future			7.96050	120.71209	7.96627	120.66269		7.48	307,815,829.50	2,550	4,036
R186	On	07/05/2015	Bond Future			7.99737	122.78042	8.00315	122.73183		7.74	0.00	0	0
Total R186 Future												406,587,720.34	3,346	47,196
R186	On	06/11/2014	Bond Future	8.16	Call			2,247.97000	2.24797	2,282,040	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			5,010.40000	5.01040	5,059,670	7.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			358.34000	0.35834	320,830	7.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,096.50000	2.09650	2,128,250	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			105.22000	0.10522	87,260	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,171.90000	2.17190	2,204,830	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			95.31000	0.09531	78,530	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			10,346.84000	10.34684	10,396,550	7.69	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			86.16000	0.08616	70,520	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,363.84000	3.36384	3,408,810	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			17.83000	0.01783	13,090	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,598.92000	4.59892	4,647,780	7.34	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			2.34000	0.00234	1,490	7.34	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.69	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			1.10000	0.00110	0,660	7.37	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			5,256.64000	5.25664	5,306,060	7.39	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			0.69000	0.00069	0,400	7.39	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,828.84000	5.82884	5,878,450	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			0.22000	0.00022	0,120	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			119.41000	0.11941	112,740	6.94	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			1,967.44000	1.96744	1,911,060	6.94	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			303.96000	0.30396	297,270	6.98	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			1,264.48000	1.26448	1,208,080	6.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.00	Call			1,146.34000	1.14634	1,158,540	7.05	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			6,679.24000	6.67924	6,720,180	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			221.99000	0.22199	213,530	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,751.24000	6.75124	6,792,390	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			214.75000	0.21475	206,500	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,508.03000	8.50803	8,553,090	7.97	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			92.95000	0.09295	88,610	7.97	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,607.38000	6.60738	6,648,110	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			229.44000	0.22944	220,770	7.85	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,818.69000	1.81869	1,794,180	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,847.97000	3.84797	3,871,570	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,880.31000	1.88031	1,855,320	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,898.88000	3.89888	3,922,720	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,849.13000	1.84913	1,824,380	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,950.45000	3.95045	3,974,530	7.75	0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												406,587,720.34	3,346	75,206
R197	On	06/11/2014	Bond Future			290.11730	290.11730	290.07598	290.07598			0.00	0	908
R197	On	05/02/2015	Bond Future			288.63096	288.63096	288.59184	288.59184			0.00	0	0
Total R197 Future												0.00	0	908
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			5,075.98000	5.07598	5,117,300		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			5,065.98000	5.06598	5,107,300		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			5,085.98000	5.08598	5,127,300		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			398.16000	0.39816	359,040		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.00	Put			408.16000	0.40816	369,040		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			418.16000	0.41816	379,040		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	908
R202	On	06/11/2014	Bond Future			234.01680	234.01680	233.98261	233.98261			0.00	0	50,353
R202	On	05/02/2015	Bond Future			234.47524	234.47524	234.44280	234.44280			0.00	0	0
Total R202 Future												0.00	0	50,353
R202	On	06/11/2014	Bond Future	226.99	Call			6,992.61000	6.99261	7,026,800		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			6,982.61000	6.98261	7,016,800		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			6,972.61000	6.97261	7,006,800		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			1,442.80000	1.44280	1,475,240		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			1,432.80000	1.43280	1,465,240		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			1,452.80000	1.45280	1,485,240		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,353
R2023	On	06/11/2014	Bond Future			7.67946	101.95113	7.69026	101.88556		5.80	1,019,511.30	10	7,643
R2023	On	05/02/2015	Bond Future			7.74197	103.53046	7.75307	103.46488		5.82	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.77477	101.37682	7.78611	101.31147		6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.78715	103.25884	7.79913	103.19151		6.41	0.00	0	0
Total R2023 Future												1,019,511.30	10	7,643
R2023	On	06/11/2014	Bond Future	8.59	Call			5,277.55000	5.27755	5,343,120	6.26	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.00000	0.00000	0,000	6.26	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			5,334.20000	5.33420	5,399,770	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			5,390.81000	5.39081	5,456,380	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,680.00000	5.68000	5,741,440	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			59.45000	0.05945	55,310	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,732.61000	5.73261	5,794,180	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			57.19000	0.05719	53,180	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,785.26000	5.78526	5,846,950	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			55.01000	0.05501	51,120	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			981.26000	0.98126	956,580	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,029.61000	3.02961	3,069,670	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,016.89000	1.01689	991,600	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,067.79000	3.06779	3,108,160	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			998.95000	0.99895	973,970	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,106.19000	3.10619	3,146,860	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,798.23000	3.79823	3,840,080	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,305.06000	1.30506	1,279,580	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,835.20000	3.83520	3,877,290	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,287.63000	1.28763	1,262,390	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,212.27000	7.21227	7,269,340	6.79	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			382.35000	0.38235	372,090	6.79	0.00	0	911

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2015	Bond Future	8.24	Call			3,761.40000	3.76140	3,803,020	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,322.68000	1.32268	1,296,970	6.50	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												1,019,511.30	10	8,554
R203	On	06/11/2014	Bond Future			6.75986	105.08010	6.77078	105.05161		2.00	0.00	0	13,305
R203	On	05/02/2015	Bond Future			6.81969	106.70790	6.83136	106.68003		1.96	0.00	0	0
R203	On	07/05/2015	Bond Future			6.80480	104.36654	6.81721	104.33954		1.99	0.00	0	0
Total R203 Future												0.00	0	13,305
R203	On	06/11/2014	Bond Future	6.84	Call			268.31000	0.26831	282,650	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			87.96000	0.08796	73,810	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			286.12000	0.28612	301,280	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			79.75000	0.07975	66,420	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			304.52000	0.30452	320,480	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			72.13000	0.07213	59,600	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			561.56000	0.56156	585,430	2.00	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			17.63000	0.01763	13,010	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,548.98000	3.54898	3,576,780	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.50000	0.00050	0,430	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,571.79000	3.57179	3,599,600	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.46000	0.00046	0,400	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,045.55000	2.04555	2,071,810	2.07	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			20.10000	0.02010	18,490	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,526.15000	3.52615	3,553,960	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.53000	0.00053	0,470	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,196.59000	1.19659	1,215,050	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			260.76000	0.26076	252,220	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,212.71000	1.21271	1,231,290	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			255.39000	0.25539	246,970	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,180.56000	1.18056	1,198,890	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			266.23000	0.26623	257,560	2.04	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	13,419
R2030	On	06/11/2014	Bond Future			8.33884	99.32743	8.34957	99.23778			0.00	0	4,661
R2030	On	05/02/2015	Bond Future			8.39812	96.85941	8.40907	96.76932			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.44271	98.52017	8.45384	98.42982			0.00	0	0
Total R2030 Future												0.00	0	4,661
R2030	On	06/11/2014	Bond Future	8.99	Call			5,144.53000	5.14453	5,234,180		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			5,221.74000	5.22174	5,311,390		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/11/2014	Bond Future	9.01	Call			5,298.86000	5.29886	5,388,510		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			6,502.42000	6.50242	6,592,510		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			6,576.82000	6.57682	6,666,910		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			6,651.13000	6.65113	6,741,220		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			2,282.37000	2.28237	2,372,720		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			2,360.74000	2.36074	2,451,090		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			2,439.01000	2.43901	2,529,360		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,661
R2037	On	06/11/2014	Bond Future			8.59362	101.43558	8.59930	101.38009			0.00	0	10,565
R2037	On	05/02/2015	Bond Future			8.65166	98.74980	8.65741	98.69435			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.69674	100.44302	8.70251	100.38796			0.00	0	0
Total R2037 Future												0.00	0	13,845
R2037	On	06/11/2014	Bond Future	9.71	Call			9,971.66000	9.97166	10,027,150		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			9,806.56000	9.80656	9,862,050		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			9,889.17000	9.88917	9,944,660		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			7,536.44000	7.53644	7,591,890		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			7,621.31000	7.62131	7,676,760		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			7,706.05000	7.70605	7,761,500		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			2,865.28000	2.86528	2,920,340		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			2,682.95000	2.68295	2,738,010		0.00	0	0
R2037	On	07/05/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Call			2,774.18000	2.77418	2,829,240		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	13,845

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	06/11/2014	Bond Future			7.07470	106.36402	7.09062	106.30699		2.92	0.00	0	11,939
R204	On	05/02/2015	Bond Future			7.13616	103.97708	7.15299	103.92016		3.00	0.00	0	0
R204	On	07/05/2015	Bond Future			7.15415	105.75849	7.17188	105.70204		3.04	0.00	0	0
R204	On	06/08/2015	Bond Future			7.12979	103.68090	7.14931	103.62259		3.15	0.00	0	0
Total R204 Future												0.00	0	11,939
R204	On	06/11/2014	Bond Future	6.99	Call			100.28000	0.10028	109,230	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			461.39000	0.46139	413,310	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			110.56000	0.11056	120,480	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			435.72000	0.43572	388,610	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			121.60000	0.12160	132,540	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			410.81000	0.41081	364,720	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			3,160.28000	3.16028	3,217,310	3.14	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			0.00000	0.00000	0,000	3.14	0.00	0	1,270
R204	On	05/02/2015	Bond Future	8.26	Call			3,672.85000	3.67285	3,728,350	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			12.69000	0.01269	11,270	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,609.45000	3.60945	3,664,830	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			13.98000	0.01398	12,440	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,641.17000	3.64117	3,696,600	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			13.35000	0.01335	11,860	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,582.15000	1.58215	1,618,410	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			512.89000	0.51289	492,700	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,539.30000	1.53930	1,575,010	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			532.90000	0.53290	512,160	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,560.66000	1.56066	1,596,650	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			522.82000	0.52282	502,360	3.10	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,299.11000	2.29911	2,340,330	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			495.38000	0.49538	478,290	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,846.12000	3.84612	3,897,150	3.36	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			165.30000	0.16530	158,020	3.36	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,255.80000	2.25580	2,296,640	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			510.52000	0.51052	493,050	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,277.41000	2.27741	2,318,440	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			502.90000	0.50290	485,620	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												0.00	0	13,908
R2044	On	06/11/2014	Bond Future			8.67834	103.18288	8.67898	103.17608			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.73455	100.39889	8.73511	100.39301			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.77854	102.12056	8.77900	102.11577			0.00	0	0
Total R2044 Future												0.00	0	3,002
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 06/11/2014 Bond Future	9.01	Call			3,416.76000	3.41676	3,423,560		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/11/2014 Bond Future	8.99	Call			3,215.97000	3.21597	3,222,770		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			3,316.46000	3.31646	3,323,260		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			2,717.29000	2.71729	2,723,170		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			2,817.40000	2.81740	2,823,280		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			2,617.00000	2.61700	2,622,880		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			2,254.39000	2.25439	2,259,180		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			2,354.35000	2.35435	2,359,140		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			2,154.27000	2.15427	2,159,060		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	3,002
R2048 On 06/11/2014 Bond Future			8.66347	102.65766	8.66914	102.59561			0.00	0	31,463
R2048 On 05/02/2015 Bond Future			8.72066	104.24791	8.72640	104.18587			0.00	0	1,277
R2048 On 07/05/2015 Bond Future			8.76056	101.60002	8.76632	101.53830			0.00	0	0
Total R2048 Future									0.00	0	32,740
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			10,616.21000	10.61621	10,678,260		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Call			10,436.43000	10.43643	10,498,480		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			10,526.40000	10.52640	10,588,450		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			7,782.42000	7.78242	7,844,460		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Call			7,875.94000	7.87594	7,937,980		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			7,688.72000	7.68872	7,750,760		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			4,953.20000	4.95320	5,014,920		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			5,051.01000	5.05101	5,112,730		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			4,855.21000	4.85521	4,916,930		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	32,740
R207	On	06/11/2014	Bond Future			7.29435	102.14117	7.31021	102.07387		3.90	0.00	0	35,969
R207	On	05/02/2015	Bond Future			7.35566	100.08245	7.37225	100.01509		3.89	0.00	0	3,106
R207	On	07/05/2015	Bond Future			7.38620	101.79773	7.40350	101.73056		3.99	0.00	0	0
R207	On	06/08/2015	Bond Future			7.38479	100.04227	7.40347	99.97307		4.18	0.00	0	0
Total R207 Future												0.00	0	39,075
R207	On	06/11/2014	Bond Future	7.34	Call			375.06000	0.37506	403,490	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			248.79000	0.24879	209,920	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			399.53000	0.39953	429,560	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			230.92000	0.23092	193,650	3.86	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			424.89000	0.42489	456,520	3.87	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			213.96000	0.21396	178,290	3.87	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			4,431.73000	4.43173	4,497,190	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			17.88000	0.01788	15,980	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,469.36000	4.46936	4,534,890	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			17.11000	0.01711	15,280	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,506.93000	4.50693	4,572,530	4.18	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			16.30000	0.01630	14,540	4.18	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,487.79000	3.48779	3,543,840	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			230.27000	0.23027	219,150	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			1,930.34000	1.93034	1,972,680	4.05	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			672.97000	0.67297	648,140	4.05	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			3,423.51000	3.42351	3,479,160	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			240.56000	0.24056	229,040	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,455.60000	3.45560	3,511,460	4.20	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			235.36000	0.23536	224,050	4.20	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,215.53000	2.21553	2,257,620	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			942.35000	0.94235	915,240	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,239.40000	2.23940	2,281,740	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			929.78000	0.92978	902,920	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,580.03000	1.58003	1,614,400	4.17	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,370.97000	1.37097	1,336,140	4.17	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,191.77000	2.19177	2,233,610	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			955.06000	0.95506	927,700	4.25	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												0.00	0	39,211
R208	On	06/11/2014	Bond Future			7.46443	97.19135	7.47523	97.13847		4.81	0.00	0	53,508
R208	On	05/02/2015	Bond Future			7.52591	98.69697	7.53706	98.64423		4.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future			7.55701	96.98599	7.56846	96.93364		5.05	0.00	0	0
R208	On	06/08/2015	Bond Future			7.56254	98.78688	7.57478	98.73281		5.14	0.00	0	0
Total R208 Future												0.00	0	53,508
R208	On	06/11/2014	Bond Future	8.50	Call			4,859.83000	4.85983	4,912,710	5.26	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.26	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			284.28000	0.28428	294,320	4.79	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			456.89000	0.45689	414,050	4.79	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			305.77000	0.30577	316,860	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			429.35000	0.42935	387,560	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			328.29000	0.32829	340,470	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			402.86000	0.40286	362,160	4.80	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			46.41000	0.04641	43,100	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,469.63000	4.46963	4,519,170	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			44.56000	0.04456	41,360	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,512.52000	4.51252	4,562,170	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			42.82000	0.04282	39,730	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,426.82000	4.42682	4,476,250	4.97	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,649.95000	2.64995	2,684,430	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			657.24000	0.65724	639,370	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,586.18000	2.58618	2,620,180	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			682.64000	0.68264	664,290	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,617.98000	2.61798	2,652,230	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			669.84000	0.66984	651,740	5.13	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			277.15000	0.27715	269,310	5.46	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,041.81000	1.04181	1,020,880	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,883.47000	2.88347	2,916,800	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,027.62000	1.02762	1,006,880	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,912.54000	2.91254	2,946,060	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,013.58000	1.01358	993,030	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,714.12000	5.71412	5,760,350	5.46	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,854.51000	2.85451	2,887,650	5.22	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												0.00	0	55,226
R209	On	06/11/2014	Bond Future			8.51311	78.59625	8.51876	78.55056		11.06	864,558.75	11	28,803
R209	On	05/02/2015	Bond Future			8.56759	79.81380	8.57330	79.76813		11.32	0.00	0	26
R209	On	07/05/2015	Bond Future			8.60712	78.03143	8.61284	77.98609		12.31	0.00	0	0
R209	On	06/08/2015	Bond Future			8.63516	79.48073	8.64111	79.43391		12.70	0.00	0	0
Total R209 Future												864,558.75	11	28,829
R209	On	06/11/2014	Bond Future	9.50	Call			7,351.78000	7.35178	7,397,470	11.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.75	0.00	0	5,500

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	8.99	Call			3,680.70000	3.68070	3,723,710	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,689.36000	10.68936	10,735,050	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			0.00000	0.00000	0,000	11.98	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			4,124.14000	4.12414	4,168,420	11.34	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			14.70000	0.01470	10,720	11.24	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,828.59000	3.82859	3,872,100	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			7.10000	0.00710	4,920	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Call			11,009.32000	11.00932	11,055,010	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.98	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,903.14000	7.90314	7,948,830	11.82	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			9.10000	0.00910	6,420	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,754.64000	3.75464	3,797,910	11.29	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			8.04000	0.00804	5,620	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	9.58	Put			0.00000	0.00000	0,000	11.82	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			10,366.96000	10.36696	10,412,650	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,000	11.98	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			4.26000	0.00426	2,850	11.34	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,584.43000	5.58443	5,630,010	11.52	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			0.24000	0.00024	0,130	11.52	1.04	8	2,200
R209	On	06/11/2014	Bond Future	8.50	Call			598.23000	0.59823	595,490	10.93	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			750.12000	0.75012	701,690	10.93	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,953.01000	1.95301	1,979,900	11.06	15,839.20	8	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			117.28000	0.11728	98,480	11.06	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			3,385.10000	3.38510	3,426,810	11.24	0.00	0	2,050
R209	On	05/02/2015	Bond Future	9.24	Put			365.83000	0.36583	354,250	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			355.50000	0.35550	344,140	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,550.79000	5.55079	5,585,330	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			345.42000	0.34542	334,290	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,004.16000	4.00416	4,031,880	11.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			704.56000	0.70456	686,610	11.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,427.31000	5.42731	5,461,400	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,488.98000	5.48898	5,523,290	11.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,577.10000	4.57710	4,601,760	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,525.52000	1.52552	1,504,840	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,477.55000	4.47755	4,501,800	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,575.20000	1.57520	1,554,110	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,527.22000	4.52722	4,551,670	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,550.20000	1.55020	1,529,310	12.48	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,139.14000	5.13914	5,163,540	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,318.27000	2.31827	2,295,850	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,726.83000	9.72683	9,763,390	13.38	0.00	0	0

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	Put			718.27000	0.71827	708,010	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,046.26000	5.04626	5,070,340	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,374.26000	2.37426	2,351,520	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,092.62000	5.09262	5,116,860	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,346.13000	2.34613	2,323,550	12.87	0.00	0	0
Total R209 Option												15,840.24	16	30,701
Total For R209												880,398.99	27	59,530
R210	On	06/11/2014	Bond Future			173.42239	173.42239	173.39735	173.39735			0.00	0	628
R210	On	05/02/2015	Bond Future			176.13040	176.13040	176.10669	176.10669			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	06/11/2014	Bond Future	169.01	Call			4,387.35000	4.38735	4,412,390		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			4,407.35000	4.40735	4,432,390		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			4,397.35000	4.39735	4,422,390		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	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			1,116.69000	1.11669	1,140,400		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			1,106.69000	1.10669	1,130,400		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,096.69000	1.09669	1,120,400		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	06/11/2014	Bond Future			132.65191	132.65191	132.63615	132.63615			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.11731	133.11731	133.10261	133.10261			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,646.15000	2.64615	2,661,910		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			2,636.15000	2.63615	2,651,910		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,626.15000	2.62615	2,641,910		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			92.61000	0.09261	107,310		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			112.61000	0.11261	127,310		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			102.61000	0.10261	117,310		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R211 Option										0.00	0	0
Total For R211										0.00	0	1,120
R212 On 06/11/2014 Bond Future			138.12576	138.12576	138.10655	138.10655				0.00	0	14,864
R212 On 05/02/2015 Bond Future			138.51988	138.51988	138.50180	138.50180				0.00	0	0
Total R212 Future										0.00	0	14,864
R212 On 06/11/2014 Bond Future	134.99	Call			3,116.55000	3.11655	3,135,760			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			3,106.55000	3.10655	3,125,760			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			3,096.55000	3.09655	3,115,760			0.00	0	0
R212 On 06/11/2014 Bond Future	135.01	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			511.80000	0.51180	529,880			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			501.80000	0.50180	519,880			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			491.80000	0.49180	509,880			0.00	0	0
R212 On 05/02/2015 Bond Future	138.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	14,864
R213 On 06/11/2014 Bond Future			8.36891	89.31626	8.36959	89.31079		9.53		267,948.78	3	28,655
R213 On 05/02/2015 Bond Future			8.42874	90.69992	8.42934	90.69517		9.74		0.00	0	0
R213 On 07/05/2015 Bond Future			8.46849	88.70663	8.46896	88.70295		10.56		0.00	0	0
Total R213 Future										267,948.78	3	28,655
R213 On 06/11/2014 Bond Future	8.84	Call			3,678.37000	3.67837	3,681,730	9.81		0.00	0	0
R213 On 06/11/2014 Bond Future	8.84	Put			8.57000	0.00857	6,460	9.81		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Call			3,752.97000	3.75297	3,756,530	9.81		0.00	0	0
R213 On 06/11/2014 Bond Future	8.85	Put			7.56000	0.00756	5,650	9.81		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Call			3,827.59000	3.82759	3,831,340	9.82		0.00	0	0
R213 On 06/11/2014 Bond Future	8.86	Put			6.66000	0.00666	4,940	9.82		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Call			6,334.08000	6.33408	6,334,360	10.18		0.00	0	0
R213 On 05/02/2015 Bond Future	9.24	Put			229.23000	0.22923	224,760	10.18		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Call			6,398.54000	6.39854	6,398,910	10.19		0.00	0	0
R213 On 05/02/2015 Bond Future	9.25	Put			222.25000	0.22225	217,870	10.19		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Call			6,463.10000	6.46310	6,463,550	10.20		0.00	0	0
R213 On 05/02/2015 Bond Future	9.26	Put			215.46000	0.21546	211,160	10.20		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Call			3,912.13000	3.91213	3,907,790	10.70		0.00	0	0
R213 On 07/05/2015 Bond Future	8.74	Put			1,823.53000	1.82353	1,815,510	10.70		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Call			3,959.51000	3.95951	3,955,190	10.71		0.00	0	0
R213 On 07/05/2015 Bond Future	8.75	Put			1,795.21000	1.79521	1,787,210	10.71		0.00	0	0
R213 On 07/05/2015 Bond Future	8.76	Call			4,007.13000	4.00713	4,002,850	10.72		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			1,767.23000	1.76723	1,759,270	10.72	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												267,948.78	3	28,655
R214	On	06/11/2014	Bond Future			8.61330	79.41129	8.61896	79.36330		11.58	0.00	0	6,069
R214	On	05/02/2015	Bond Future			8.66921	80.64151	8.67493	80.59356		11.86	0.00	0	0
R214	On	07/05/2015	Bond Future			8.70790	78.72927	8.71364	78.68155		12.92	0.00	0	0
Total R214 Future												0.00	0	6,069
R214	On	06/11/2014	Bond Future	9.66	Call			8,064.99000	8.06499	8,112,980	12.46	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000	12.46	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			9,043.28000	9.04328	9,091,270	12.55	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			0.00000	0.00000	0,000	12.55	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			4,683.32000	4.68332	4,730,310	12.02	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			2.81000	0.00281	1,810	12.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,923.32000	7.92332	7,971,310	12.44	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000	12.44	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,994.21000	7.99421	8,042,200	12.45	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000	12.45	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,631.36000	6.63136	6,669,990	12.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			265.91000	0.26591	256,590	12.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,696.37000	6.69637	6,735,210	12.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			258.25000	0.25825	249,140	12.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,761.47000	6.76147	6,800,490	12.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			250.80000	0.25080	241,870	12.40	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,543.98000	1.54398	1,522,840	13.21	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,088.56000	5.08856	5,115,340	13.22	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,519.59000	1.51959	1,498,650	13.22	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,983.58000	4.98358	5,009,950	13.20	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,568.70000	1.56870	1,547,350	13.20	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,035.97000	5.03597	5,062,550	13.21	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,069
Total for Bond												408,755,579.41	3,386	443,138
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.24914	145.24914	145.23134	145.23134			0.00	0	107
Total IR CANDO ICAA Future												0.00	0	107
Total For IR CANDO ICAA												0.00	0	107
Total for Can-Do Interest Rate												0.00	0	107
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			474.87400	474.87400	474.66300	474.66300				0.00	0	426
GOVI On 05/02/2015 GOVI			482.23000	482.23000	482.02100	482.02100				0.00	0	48
GOVI On 07/05/2015 GOVI			490.48500	490.48500	490.27900	490.27900				0.00	0	0
Total GOVI Future										0.00	0	474
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			256,630.00000	25.66300	258,740,000			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			256,530.00000	25.65300	258,640,000			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 06/11/2014 GOVI	448.99	Call			256,730.00000	25.67300	258,840,000			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			220,110.00000	22.01100	222,200,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			220,310.00000	22.03100	222,400,000			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			220,210.00000	22.02100	222,300,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			402,790.00000	40.27900	404,850,000			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			402,690.00000	40.26900	404,750,000			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			402,890.00000	40.28900	404,950,000			0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	474
Total for GOVI										0.00	0	474
AL12 On 06/11/2014 Index Future			527.45600	527.45600	527.20900	527.20900				0.00	0	0
AL12 On 05/02/2015 Index Future			535.62700	535.62700	535.38100	535.38100				0.00	0	0
AL12 On 07/05/2015 Index Future			544.79600	544.79600	544.55300	544.55300				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			441.42300	441.42300	441.16700	441.16700				0.00	0	3
AL37 On 05/02/2015 Index Future			448.26100	448.26100	448.00600	448.00600				0.00	0	0
Total AL37 Future										0.00	0	3
Total For AL37										0.00	0	3
AL7T On 06/11/2014 Index Future			523.01400	523.01400	522.69900	522.69900				0.00	0	4
AL7T On 05/02/2015 Index Future			531.11600	531.11600	530.80100	530.80100				0.00	0	0
Total AL7T Future										0.00	0	4
Total For AL7T										0.00	0	4
ALBI On 06/11/2014 Index Future			476.74400	476.74400	476.51500	476.51500				0.00	0	579
ALBI On 05/02/2015 Index Future			484.12900	484.12900	483.90200	483.90200				0.00	0	65
ALBI On 07/05/2015 Index Future			492.41700	492.41700	492.19200	492.19200				0.00	0	0
Total ALBI Future										0.00	0	644
Total For ALBI										0.00	0	644
IGOV On 06/11/2014 Index Future			220.62600	220.62600	220.56700	220.56700				0.00	0	1,164
IGOV On 05/02/2015 Index Future			224.07100	224.07100	224.01300	224.01300				0.00	0	10
IGOV On 07/05/2015 Index Future			227.93300	227.93300	227.87800	227.87800				0.00	0	0
Total IGOV Future										0.00	0	1,174
Total For IGOV										0.00	0	1,174
ILBI On 06/11/2014 Index Future			598.18600	598.18600	598.02500	598.02500				0.00	0	0
ILBI On 05/02/2015 Index Future			607.61200	607.61200	607.45000	607.45000				0.00	0	157
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	1,982
JIBAR f On 19/11/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.17000	93.83000	6.17000	93.83000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.20000	93.80000	6.20000	93.80000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.28000	93.72000	6.28000	93.72000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.32000	93.68000	6.33000	93.67000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.40000	93.60000	6.42000	93.58000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.54000	93.46000	6.54000	93.46000				0.00	0	5,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 16/09/2015 Jibar Future			6.72000	93.28000	6.70000	93.30000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.84000	93.16000	6.85000	93.15000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.96000	93.04000	6.98000	93.02000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.08000	92.92000	7.09000	92.91000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.20000	92.80000	7.21000	92.79000			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 :									408,755,579.41	3,386	453,551
AA02 On 28/03/2016 Spot Bond				100.55813		100.53915			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015 Spot Bond			6.85500	106.04141	6.85000	106.02463			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				100.72959		100.70823			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			8.25500	104.61297	8.27000	104.53393			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				100.29025		100.26859			0.00	0	1,500,000,000
Total AA06 SPOT									0.00	0	1,500,000,000
Total For AA06									0.00	0	1,500,000,000
AA07 On 15/04/2021 Spot Bond			8.92500	103.08730	8.93500	103.01343			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				101.44113		101.41852			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				101.54003		101.51719			0.00	0	0
Total AB011 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.12000	100.86955	9.13500	100.79594			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.97500	101.16938	6.97000	101.15261			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				100.45564		100.43448			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			8.55000	103.70323	8.56000	103.65688			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.31000	276.00027	2.31000	275.91044			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				101.80439		101.78575			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				101.44853		101.42866			0.00	400,000,000	200,000,000
Total ABFN06 SPOT									0.00	400,000,000	200,000,000
Total For ABFN06									0.00	400,000,000	200,000,000
ABFN07 On 17/03/2018 Spot Bond				100.88295		100.86149			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.91716		100.89487			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.93981		100.91698			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.42865		100.41088			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				100.16085		100.14061			0.00	0	0
Total ABFN11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				99.83595		99.81529				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABN03: On 12/03/2015 Spot Bond			100.00000	90.60411	100.00000	90.38258				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05: On 18/04/2021 Spot Bond			2.05000	171.89190	2.05000	171.83709				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	164.26056	2.76000	164.20512				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	175.11913	2.17000	175.06280				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	184.64465	1.82000	184.58696				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			7.74625	78.45604	7.75625	78.41631				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			7.74625	78.45604	7.75625	78.41631				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				100.81493		100.79247				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40: On 29/09/2015 Spot Bond				93.53000		93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42: On 16/11/2015 Spot Bond				92.25000		92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0

Contract 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 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				100.45229		100.43254				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				100.32237		100.30130				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			7.05000	103.31734	7.04500	103.29835				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
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				100.60513		100.58532				0.00	0	0
Total ABN55 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 ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.14500	106.93861	7.14000	106.92226			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				100.28137		100.25879			0.00	400,000,000	100,000,000
Total ABN58 SPOT									0.00	400,000,000	100,000,000
Total For ABN58									0.00	400,000,000	100,000,000
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	107.89761	2.68000	107.76318			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	159.12223	2.49000	159.06959			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.39000	214.23043	2.39000	214.16023			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			9.28000	92.49612	9.29000	92.41902			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN68 SPOT									0.00	0	0
Total For ABN68									0.00	0	0
ABN70 On 28/03/2017 Spot Bond				96.08000		96.08000			0.00	0	0
Total ABN70 SPOT									0.00	0	0

Contract 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 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				101.93449		101.89266				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				91.99000		91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.14500		100.28000				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	108.63886	9.63000	108.62010				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			9.30000	112.33012	9.30500	112.26412				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			8.63000	91.40755	8.64000	91.34059				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				102.36000		102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				102.37000		102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0

Contract 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 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			9.39500	111.60948	9.40000	111.54374				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				101.05886		101.03637				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				99.95577		99.93368				0.00	6,060,000,000	1,515,000,000
Total ABN92 SPOT										0.00	6,060,000,000	1,515,000,000
Total For ABN92										0.00	6,060,000,000	1,515,000,000
ABS10 On 17/03/2018 Spot Bond			7.90000	106.90978	7.91000	106.85662				0.00	0	1,430,000,000
Total ABS10 SPOT										0.00	0	1,430,000,000
Total For ABS10										0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.63500	104.37592	8.64500	104.30185				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000
ABS5 On 01/05/2015 Spot Bond			6.80500	100.66797	6.80000	100.65215				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			8.67500	101.27830	8.69000	101.19028				0.00	0	3,583,077,200
Total ABS6 SPOT										0.00	0	3,583,077,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS6									0.00	0	3,583,077,200
ABS7 On 11/09/2026 Spot Bond			9.49500	96.26175	9.50000	96.20313			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			7.81000	103.08069	7.80000	103.07198			0.00	0	0
Total ABS9 SPOT									0.00	0	0
Total For ABS9									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			2.12000	279.86398	2.12000	279.77434			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS13 On 31/01/2017 Spot Bond			1.34000	130.81418	1.34000	130.77506			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.04000	133.38644	2.04000	133.34405			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00486	100.00000	0.00484			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	60.48077	100.00000	60.33425			0.00	0	22,222,200
Total ACL01U SPOT									0.00	0	22,222,200
Total For ACL01U									0.00	0	22,222,200
ACL02E On 15/09/2015 Spot Bond			11.30500	103.39483	11.30000	103.36758			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				101.93516		101.90691			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	6.04927	100.00000	6.03445			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03C On 20/08/2015 Spot Bond				101.98282		101.95388			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03E On 20/08/2015 Spot Bond				102.65888		102.62007			0.00	0	0
Total ACL036 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 ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	36.05644	100.00000	35.96813				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04L On 20/08/2015 Spot Bond				101.88749		101.85994				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	66.00507	11.00000	65.98620				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04L On 20/06/2016 Spot Bond			100.00000	23.07612	100.00000	23.01960				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
ACL07L 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
ACL07L 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
ACL07L On 20/09/2015 Spot Bond				100.89212		100.86756				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.97516		100.94833				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL07L On 20/09/2015 Spot Bond				100.85508		100.83152				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL08L On 20/09/2015 Spot Bond				100.88011		100.85587				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.89112		100.86658				0.00	0	0
Total ACL081 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 ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.07044		102.04657				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				102.07044		102.04657				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				102.08237		102.05837				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.08237		102.05837				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				102.05849		102.03476				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				92.21895		92.20029				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.94697		100.92665				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				100.73700		100.71420				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				100.86512		100.84129				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.88991		100.86540				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.89988		100.87509				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.87987		100.85563				0.00	0	0
Total ACL098 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 ACL098										0.00	0	0
ACL10 On 20/12/2017 Spot Bond				100.83506		100.81205				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			9.07500	104.83246	9.09000	104.74413				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11 On 26/01/2021 Spot Bond				100.04215		100.02110				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12 On 26/01/2021 Spot Bond				100.70293		100.68183				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL12 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
ACL12 On 20/09/2016 Spot Bond				86.11913		86.09907				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				169.27433		169.17756				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				169.29187		169.19457				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond				100.85499		100.83143				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13 On 20/09/2021 Spot Bond				101.86191		101.83862				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13 On 02/09/2016 Spot Bond				101.26735		101.24463				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13 On 20/09/2021 Spot Bond				101.86123		101.83796				0.00	0	0
Total ACL138 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 ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				102.63844		102.61486				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				102.56320		102.54018				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.89120		100.86947				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				101.50631		101.48161				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				102.19791		102.17657				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.85801		100.83437				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				102.00675		101.98456				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				100.76202		100.74100				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				100.74494		100.72439				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				100.77808		100.75662				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.84019		100.81704				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				100.80509		100.78290				0.00	0	0
Total ACL157 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 ACL157										0.00	0	0
ACL157 On 20/03/2015 Spot Bond				100.76503		100.74393				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.77607		100.75467				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	101.08066	10.23000	101.05281				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				100.78694		100.76523				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				100.77005		100.74881				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				118.16058		117.76715				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			9.19500	105.73008	9.21000	105.64764				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.83711		100.81405				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	116.73464	1.75000	116.62594				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.96558		100.94552				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.77689		100.75546				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				100.81832		100.79642				0.00	0	0
Total ACL173 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 ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.84306		100.82048				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				100.79356		100.77234				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.89546		100.87471				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				101.02560		101.01114				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				102.55975		102.53821				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				100.78465		100.76368				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				101.92550		101.90417				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.83811		100.81567				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				100.81951		100.79692				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.86192		100.83817				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.87493		100.85083				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				101.24378		101.22392				0.00	0	0
Total ACL191 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 ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				101.49414		101.47407				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				100.87802		100.85383				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.87802		100.85383				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.92209		100.89734				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.82326		100.80123				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.92725		100.90173				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				102.96651		102.94400				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.92209		100.89734				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				95.12059		95.10177				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.89505		100.87040				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.88260		100.85893				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				122.99689		122.92003				0.00	0	0
Total ACL203 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 ACL203									0.00	0	0
ACL203 On 14/02/2023 Spot Bond				123.87815		123.80059			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL204 On 20/03/2016 Spot Bond				100.77375		100.75307			0.00	0	0
Total ACL205 SPOT									0.00	0	0
Total For ACL205									0.00	0	0
ACL205 On 20/03/2018 Spot Bond				100.76681		100.74632			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL208 On 20/05/2018 Spot Bond				101.36262		101.34268			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.78564		100.76463			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL212 On 20/06/2018 Spot Bond				98.06397		98.03820			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.81832		100.79642			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.77474		100.75403			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.77375		100.75307			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.84600		100.82269			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.75857		101.73464			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				99.95709		99.93543			0.00	0	0
Total ADCB02 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 ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				99.95873		99.93774				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				102.78897		102.77000				0.00	0	0
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01 On 18/11/2016 Spot Bond			100.00000	15.98279	100.00000	15.94407				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.67806	100.00000	15.62858				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				101.39709		101.37657				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				101.53749		101.51487				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				101.63101		101.60699				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				100.18765		100.16591				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				100.20585		100.18209				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				100.23008		100.20364				0.00	0	0
Total AHF2C1 SPOT										0.00	0	0
Total For AHF2C1										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.17984		100.15983				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			7.68500	98.67286	7.69500	98.63888				0.00	0	0
Total AHF3A2 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 AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.22994		100.20434				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				100.26645		100.23678				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			8.51500	101.25997	8.53000	101.18264				0.00	0	2,810,000,000
Total AIR01 SPOT										0.00	0	2,810,000,000
Total For AIR01										0.00	0	2,810,000,000
AIR02 On 30/04/2023 Spot Bond			9.39500	113.14827	9.40000	113.08856				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			7.26000	106.07010	7.25000	106.06242				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	99.18478	100.00000	99.45504				0.00	0	0
Total AIR03U SPOT										0.00	0	0
Total For AIR03U										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.02000	105.28662	9.03000	105.19750				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	11.66818	100.00000	11.64222				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			9.76000	106.04292	9.76000	106.01546				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	163.39807	2.74000	163.34299				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				101.16314		101.14178				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				100.94722		100.92876				0.00	0	0
Total ANG011 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 ANG011										0.00	0	0
ANG01: On 06/06/2015 Spot Bond				100.98967		100.96988				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				100.71923		100.69697				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond			100.00000	10.03263	100.00000	9.96392			450,000,000,000,000.00	54,500,000,000	28,500,000,000	
Total APF02 SPOT									50,000,000,000,000.00	54,500,000,000	28,500,000,000	
Total For APF02									50,000,000,000,000.00	54,500,000,000	28,500,000,000	
ASN00: On 03/01/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00: On 22/03/2016 Spot Bond				100.88854		100.86960				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				101.75576		101.72708				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				100.76273		100.74340				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				100.79356		100.77234				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond			100.88954			100.86172				0.00	0	0
Total ASN012 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 ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				101.21651		101.19189				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				98.52000		98.71000				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				101.10103		101.07877				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		94.53604				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			2.64000	295.95371	2.64000	295.85475				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		91.97489				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				98.82366		98.79770				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				101.58511		102.07642				0.00	0	0
Total ASN031 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 ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				90.21480		89.53483				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				100.38605		100.36851				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				100.30981		100.28762				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN35I On 20/12/2016 Spot Bond			100.00000	21.84465	100.00000	21.70669				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
BAR00: On 12/06/2018 Spot Bond				100.94535		100.92482				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				100.72415		100.70484				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				100.71423		100.69518				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				100.64338		100.62157				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			8.66500	104.44822	8.68000	104.37372				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				100.52367		100.50416				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				101.01987		100.99863				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.32416		100.30566				0.00	0	0
Total BAW15 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 BAW15										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.68877		101.66755				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				101.40212		101.38011				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			9.20500	105.42558	9.21500	105.35327				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			7.38500	104.62009	7.38000	104.60380				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	31.51539	100.00000	31.37680				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				100.65061		100.62590				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			8.50000	104.38638	8.51000	104.33646				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA0 On 31/03/2016 Spot Bond			10.96776	102.19632	10.98271	102.15445				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.01368	101.14273	11.02712	101.10574				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA0 On 30/09/2015 Spot Bond			11.04180	101.11595	11.05494	101.07882				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA0 On 30/09/2016 Spot Bond				100.87228		100.84175				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA0 On 31/12/2015 Spot Bond			11.07293	101.07152	11.08170	101.03588				0.00	0	0
Total BAYA07 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 BAYA07										0.00	0	0
BAYA07 On 31/12/2017 Spot Bond			11.65663	101.24930	11.66587	101.19310				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				100.89182		100.86061				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.89182		100.86061				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond				100.89189		100.86067				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond			11.21776	100.70433	11.23271	100.66242				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.16680	101.15237	11.18002	101.11204				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA13 On 30/09/2015 Spot Bond			11.01368	101.14273	11.02712	101.10574				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA14 On 30/06/2016 Spot Bond			11.04303	101.33487	11.06062	101.28908				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA15 On 30/09/2016 Spot Bond			10.20107	100.99571	10.21433	100.95458				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond				100.84890		100.81918				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA17 On 31/12/2016 Spot Bond				100.83575		100.80720				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.83575		100.80720				0.00	0	0
Total BAYA19 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 BAYA19										0.00	0	0
BAYA2 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
BAYA2 On 30/06/2017 Spot Bond			10.87993	100.33546	10.89363	100.28778				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond			11.27500	100.44401	11.28500	100.39091				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA2 On 30/06/2017 Spot Bond				100.81276		100.78501				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA2 On 30/09/2017 Spot Bond			11.20000	98.39730	11.21000	98.34347				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA2 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
BAYA2 On 31/12/2015 Spot Bond				100.77482		100.74768				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA3 On 31/12/2015 Spot Bond			9.28000	100.72557	9.28000	100.70046				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond				100.82426		100.79612				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond			11.06500	100.73010	11.08000	100.60294				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				100.80124		100.77391				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				100.82043		100.79241				0.00	0	0
Total BAYA34 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 BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.82043		100.79241				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.89584		99.89584				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				100.79204		100.76502				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.83300		100.80381				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.01434		100.01434				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.83300		100.80381				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				100.79357		100.76650				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.80603		100.77779				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.83309		100.80391				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2015 Spot Bond				100.61452		100.59294				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA46 On 30/09/2015 Spot Bond				100.65759		100.63452				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.96776	102.41476	13.98271	102.36481				0.00	0	0
Total BAYB02 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 BAYB02										0.00	0	0
BAYB0 On 31/12/2016 Spot Bond			15.12486	101.63255	15.14087	101.56179				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB0 On 31/03/2017 Spot Bond			13.98726	101.40770	13.99680	101.35803				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				101.06824		101.03151				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				101.06824		101.03151				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				101.06824		101.03151				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				101.10612		101.06807				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.93513		100.90310				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1 On 31/12/2016 Spot Bond			100.00000	22.18101	100.00000	22.13893				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.05197	100.00000	20.00339				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.24955	100.00000	18.20534				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.26516	100.00000	11.23786				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.26516	100.00000	11.23786				0.00	0	0
Total BAYD4U 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 BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.62010	100.00000	13.58711			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.80159	100.00000	11.77300			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				100.21988		100.20057			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				100.15551		100.13512			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				100.40473		100.38544			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				100.42849		100.40811			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	7.67662	100.00000	7.65782			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	7.67662	100.00000	7.65782			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	98.64865	100.00000	98.91599			0.00	0	0
Total BCP85U SPOT									0.00	0	0
Total For BCP85U									0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	94.55959	100.00000	94.31525			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	90.79602	100.00000	90.57072			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	80.93126	100.00000	80.75221		600,000,000,000,000.00	106,000,000,000	60,000,000,000	
Total BCP88U SPOT								10,000,000,000,000.00	106,000,000,000	60,000,000,000	

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 BCP88U										10,000,000,000,000.00	106,000,000,000	60,000,000,000
BD0202 On 31/12/2018 Spot Bond			2.02000	180.82909	2.02000	180.77171				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			7.91500	157.48231	7.92000	157.34665				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			7.91500	157.78677	7.92000	157.65183				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			8.30000	98.79725	8.30500	98.73550				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				101.14479		101.12192				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.66500	99.00504	7.68000	98.94055				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A On 21/07/2016 Spot Bond				101.13146		101.11130				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				100.16522		100.14362				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				100.16845		100.14645				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B On 21/07/2016 Spot Bond				100.17921		100.15586				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.18995		100.16525				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.21970		100.19124				0.00	0	0
Total BG22D1 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 BG22D1										0.00	0	0
BG22Y1 On 21/07/2016 Spot Bond			100.00000	21.38242	100.00000	21.33062				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				99.98152		99.96295				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				99.98054		99.96103				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				99.98012		99.96020				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				99.97998		99.95993				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				99.97830		99.95664				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				99.97606		99.95225				0.00	0	0
Total BG32C SPOT										0.00	0	0
Total For BG32C										0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	16.73657	100.00000	16.69603				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32Y1 On 30/10/2016 Spot Bond			100.00000	16.73657	100.00000	16.69603				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.88854		100.86792				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.95420		100.93207				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.97210		100.94956				0.00	0	0
Total BG42A3 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 BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.05000	102.64823	8.06000	102.60434				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.02578		101.00201				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				101.12103		101.09507				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	14.95090	100.00000	14.91429				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	14.95090	100.00000	14.91429				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID04 On 23/11/2017 Spot Bond				102.02962		102.00935				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.59882		100.57780				0.00	500,000,000	500,000,000
Total BID05 SPOT										0.00	500,000,000	500,000,000
Total For BID05										0.00	500,000,000	500,000,000
BID06 On 30/06/2019 Spot Bond			8.37500	104.73110	8.39000	104.64994				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				98.22308		98.20531				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				98.51244		98.50819				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				96.78285		96.77366				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				101.25787		101.23918				0.00	0	0
Total BLG1A4 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 BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				101.45523		101.43364				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				101.25094		101.23258				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				101.31279		101.29352				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				101.42519		101.40424				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				101.89257		101.86464				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				102.65568		102.61632				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	60.41518	100.00000	60.26722				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				100.04473		100.02256				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				100.04616		100.02332				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				97.42374		97.40520				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				96.78179		96.74254				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				93.19529		93.17617				0.00	0	0
Total BTC005 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 BTC005										0.00	0	0
BTC005 On 22/01/2015 Spot Bond				98.53889		98.52170				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC006 On 28/01/2015 Spot Bond			100.00000	80.04386	100.00000	100.00000				0.00	0	0
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BUS011 On 30/09/2016 Spot Bond			100.00000	26.52715	100.00000	26.46288				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				100.88290		100.86205				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				101.53744		101.51529				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			7.31000	99.91995	7.30500	99.90003				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			9.20000	108.66262	9.21000	108.61703				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				105.57163		105.54774				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			9.10000	101.75288	9.11000	101.71416				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			12.26500	98.78796	12.28000	98.71124				0.00	0	100,000,000
Total CBL12 SPOT										0.00	0	100,000,000
Total For CBL12										0.00	0	100,000,000
CBL13 On 01/02/2019 Spot Bond				99.86260		99.83458				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			11.22500	103.83073	11.24000	103.74983				0.00	0	0
Total CBL14 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 CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				101.63904		101.61710			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			9.09000	104.97887	9.10000	104.93103			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				100.39676		100.36699			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			11.66500	99.79461	11.68000	99.71045			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				100.56521		100.54611			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				101.28603		101.25627			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				101.72452		101.70384			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			9.95500	97.99276	9.96500	97.92677			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			9.76500	120.49774	9.77000	120.43451		16,039,391,382,000.00	1,642,538,800	1,642,538,800	
Total CCT01 SPOT								16,039,391,382,000.00	1,642,538,800	1,642,538,800	
Total For CCT01								16,039,391,382,000.00	1,642,538,800	1,642,538,800	
CCT02 On 12/06/2024 Spot Bond			9.59500	116.89318	9.60000	116.82968		0.00	0	0	
Total CCT02 SPOT								0.00	0	0	
Total For CCT02								0.00	0	0	
CCT03 On 15/03/2025 Spot Bond			8.92500	116.25781	8.93000	116.19303		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CGR10 On 08/12/2016 Spot Bond				101.60079		101.56886		0.00	0	0	
Total CGR10 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 CGR10										0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.40000	101.83586	11.41000	101.79183				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				101.92341		101.89762				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				101.63759		101.60879				0.00	0	0
Total CGR13 SPOT										0.00	0	0
Total For CGR13										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				103.65296		103.62349				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				100.21992		100.19146				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.93578		100.90995				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				100.13211	100.00000	22.46572				0.00	0	4,000,000,000
Total CGR17 SPOT										0.00	0	4,000,000,000
Total For CGR17										0.00	0	4,000,000,000
CGR8 On 22/07/2015 Spot Bond				100.30460		100.26018				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				101.41182		101.38699				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				100.71623		100.69111				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.74329		100.71722				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				100.77465		100.74750				0.00	0	0
Total CIG05 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 CIG05										0.00	0	0
CLN12 On 20/08/2015 Spot Bond				102.59039		102.55258				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				102.56375		102.52632				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN13 On 20/08/2015 Spot Bond				102.70454		102.66505				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN15 On 14/02/2015 Spot Bond				101.80867		101.78447				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN17 On 20/12/2015 Spot Bond				100.85510		100.83154				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN17 On 20/03/2016 Spot Bond				101.65619		101.63565				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.26840	10.11000	103.24073				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN18 On 06/07/2016 Spot Bond				100.48525		100.46324				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN19 On 23/08/2016 Spot Bond			2.76000	120.86700	2.76000	120.82626				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN19 On 24/08/2016 Spot Bond				104.03475		104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	120.77096	3.14000	120.72896				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 31/08/2016 Spot Bond			8.25000	101.32634	8.25000	101.30371				0.00	0	0
Total CLN194 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 CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.74000	123.03674	2.74000	122.99517				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	120.24399	2.40000	120.20448				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				101.18890		101.15623				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			8.51000	100.29321	8.50000	100.28806				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				100.19195		100.17059				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				100.19558		100.17290				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			8.56000	100.36103	8.55000	100.35580				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			8.56000	100.36103	8.55000	100.35580				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			8.61000	103.48429	8.60000	103.47946				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.87513		100.85103				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				100.96120		100.93475				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				100.34673		100.32685				0.00	0	0
Total CLN230 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 CLN230										0.00	0	0
CLN23 On 17/01/2015 Spot Bond				100.34673		100.32685				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23 On 14/02/2017 Spot Bond				101.58481		101.56361				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23 On 20/03/2017 Spot Bond				100.88679		100.86237				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24 On 24/02/2015 Spot Bond				101.35594		101.33473				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24 On 24/02/2017 Spot Bond				101.43907		101.41656				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.65238	9.35000	101.62715				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.65238	9.35000	101.62715				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				101.35597		101.33473				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24 On 25/02/2015 Spot Bond				101.35951		101.33822				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24 On 14/03/2015 Spot Bond				101.05362		101.03378				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.87603		100.85607				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.95162		100.93216				0.00	0	0
Total CLN251 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 CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.95560		100.93617				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.87603		100.85607				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.87603		100.85607				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.92381		100.90357				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				101.70791		101.68623				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.29289		101.27085				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.81746		101.79587				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.81746		101.79587				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.81746		101.79587				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.18818		101.16591				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.99500	103.20528	9.01000	103.12577				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.88367		100.86288				0.00	0	0
Total CLN268 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 CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				100.99029		100.96305				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.19830		101.17708				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.19359		101.17251				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.24394		101.22166				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				101.43346		101.41204				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				101.62150		101.59612				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.43116		101.40908				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				102.96708		102.94478				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				102.17492		102.15329				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				101.02569		101.00534				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				100.81663		100.79625				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				100.78366		100.76271				0.00	0	0
Total CLN283 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 CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				102.10455		102.08287				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				101.77903		101.75689				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.06371		101.03822				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.83071		100.80505				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				103.30369		103.28018				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				100.72405		100.69866				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				100.82181		100.79642				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				100.59969		100.57409				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				100.93219		100.90653				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				100.72420		100.69882				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.72420		100.69882				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.71670		100.69231				0.00	0	0
Total CLN299 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 CLN299										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				126.87061		129.54473				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				102.27708		102.25254				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				126.95430		129.51461				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				126.36819		129.05095				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				126.82706		129.44721				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN31 On 20/03/2018 Spot Bond				126.04475		127.06075				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				123.57426		127.91044				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.82426		101.79982				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.56000	98.90774	10.57000	98.82870				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.08000	95.60668	11.09000	95.52642				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 30/06/2017 Spot Bond				100.68586		100.66254				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN31 On 20/03/2023 Spot Bond				100.93393		100.90886				0.00	0	200,000,000
Total CLN317 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN317										0.00	0	200,000,000
CLN317 On 14/11/2022 Spot Bond				101.78292		101.75906				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.10848		100.08676				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				99.95139		99.92710				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	99.95318	8.80500	99.92978				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				100.82326		100.80123				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.10953		100.08761				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				119.80866		124.74980				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.85987		100.83682				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.87470		100.85124				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.93196		100.90693				0.00	0	200,000,000
Total CLN327 SPOT										0.00	0	200,000,000
Total For CLN327										0.00	0	200,000,000
CLN327 On 20/06/2018 Spot Bond				100.89521		100.87056				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				101.23490		101.20099				0.00	0	0
Total CLN329 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 CLN329										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				101.23490		101.20099				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN33 On 20/06/2017 Spot Bond				78.27921		78.22441				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN33 On 20/06/2018 Spot Bond				100.97528		100.94845				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33 On 30/06/2017 Spot Bond				100.68586		100.66254				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN33 On 20/09/2015 Spot Bond				109.57700		112.41743				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN33 On 20/09/2018 Spot Bond				109.57700		112.60249				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN33 On 28/07/2017 Spot Bond				100.02218		100.00000				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				101.07667		101.04765				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.68971		100.66627				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN34 On 20/06/2017 Spot Bond				101.22742		101.19371				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.01505		100.98712				0.00	0	200,000,000
Total CLN343 SPOT										0.00	0	200,000,000
Total For CLN343										0.00	0	200,000,000
CLN34 On 20/12/2018 Spot Bond				100.78495		100.76330				0.00	0	0
Total CLN344 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 CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.90433		100.88006				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.02197		100.00000				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				101.69951		101.67768				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.67042		100.64765				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.01934		99.99983				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				101.30164		101.28064				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				101.19644		101.16447				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				99.97761		99.95522				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.10581		100.08464				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				100.75194		100.73186				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	101.05638	10.55000	100.97031				0.00	0	0
Total CLN361 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 CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.74000	105.97193	9.75000	105.82575				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.81708		100.79557				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				99.78840		99.76200				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.88000	107.42556	11.89000	107.26474				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				99.77966		99.75219				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.91000	107.12629	11.92000	106.97012				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.34000	106.69957	10.35000	106.55808				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				99.77966		99.75219				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.04576		100.02288				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.99110		100.96444				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.91519		100.89062				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.93196		100.90693				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.82326		100.80123				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.71438		100.69008				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.25500	103.95934	9.26500	103.83301				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.83521		100.80617				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.90729		100.88295				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	101.11380	10.55000	101.08509				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	98.50565	11.00000	98.41461				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.16097		100.13991				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.92209		100.89734				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.14529		100.12355				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.67000	103.31237	11.68000	103.15661				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.00882		100.98168				0.00	0	0
Total CLN385 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 CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.82326		100.80123				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				107.33913		107.31049				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.87766		100.85413				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond			100.00000	28.49411	100.00000	28.35690				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.24146		100.22129				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.10396	100.00000	13.54880				0.00	0	7,500,000,000
Total CLN392 SPOT										0.00	0	7,500,000,000
Total For CLN392										0.00	0	7,500,000,000
CLN392 On 20/12/2019 Spot Bond				100.15721	100.00000	1.18947				0.00	0	5,000,000,000
Total CLN393 SPOT										0.00	0	5,000,000,000
Total For CLN393										0.00	0	5,000,000,000
CLN393 On 20/09/2022 Spot Bond				100.10998	100.00000	0.15664				0.00	0	15,000,000,000
Total CLN394 SPOT										0.00	0	15,000,000,000
Total For CLN394										0.00	0	15,000,000,000
CLN42 On 18/04/2028 Spot Bond			7.01000	40.15117	7.01000	40.14371				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				166.75328		166.52224				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

Contract 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 CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.30000	141.98924	8.30500	141.92234				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			7.91500	157.48231	7.92000	157.34665				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			7.91500	157.78677	7.92000	157.65183				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				93.18415		93.16501				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				93.12588		93.10657				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				100.43590		100.41198				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				100.43590		100.41198				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				100.88511		100.86074				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				100.82905		100.80620				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.84012		100.81697				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				100.43110		100.40832				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				100.83811		100.81567				0.00	0	0
Total CLNF09 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 CLNF09									0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.10848		100.08676			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.76483		100.74439			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.80347		100.78198			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.79852		100.77716			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.80347		100.78198			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				101.55646		101.53169			0.00	0	20,000,000
Total COH001 SPOT									0.00	0	20,000,000
Total For COH001									0.00	0	20,000,000
COH00 On 15/04/2019 Spot Bond				100.33286		100.30815			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	104.79768	8.87000	104.78410			0.00	0	0
Total COJ02 SPOT									0.00	0	0
Total For COJ02									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.45000	105.25260	8.46000	105.19795			0.00	0	750,000,000
Total COJ04 SPOT									0.00	0	750,000,000
Total For COJ04									0.00	0	750,000,000
COJ05 On 05/06/2023 Spot Bond			9.89500	118.01734	9.90500	117.92419			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			8.18500	106.91929	8.18000	106.90120			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			9.46500	107.25887	9.47500	107.18239			0.00	0	0
Total COJ07 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 COJ07										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.52000	108.02598	9.53000	107.93475				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.87000	96.35578	9.88000	96.27553				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			10.64500	97.57051	10.65000	97.50822				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			10.64500	95.33790	10.65000	95.27758				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				101.32601		101.30548				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				101.33946		101.31743				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL005 On 01/03/2015 Spot Bond				101.23035		101.20868				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				100.27158		100.25311				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL020 SPOT										0.00	0	0
Total For CPL020										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				101.33354		101.31253				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.76885		100.74706				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL023 On 23/04/2015 Spot Bond			100.00000	72.26123	100.00000	100.00000				0.00	0	0
Total CPL023 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 CPL023										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.77500	104.78701	10.78500	104.70112				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	12.58999	100.00000	12.55916				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	4.27050	100.00000	4.25703				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	12.63088	100.00000	12.59102				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.07662		100.05939				0.00	0	0
Total DENG43 SPOT										0.00	0	0
Total For DENG43										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.77500	98.21178	7.78500	98.16578				0.00	0	400,000,000
Total DENG44 SPOT										0.00	0	400,000,000
Total For DENG44										0.00	0	400,000,000
DENG5 On 21/11/2014 Spot Bond				101.19093		101.17348				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				101.13831		101.12073				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.98453		100.96700				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	95.58149	100.00000	95.34012				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				101.05478		101.03327				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				100.44720		100.42392				0.00	0	0
Total DLTB03 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 DLTB03										0.00	0	0
DLTC0 On 28/11/2014 Spot Bond				102.70733		102.68866				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC0 On 13/01/2015 Spot Bond				102.00877		101.98982				0.00	0	0
Total DLTC06 SPOT										0.00	0	0
Total For DLTC06										0.00	0	0
DLTC0 On 04/02/2015 Spot Bond				101.62478		101.60567				0.00	0	0
Total DLTC07 SPOT										0.00	0	0
Total For DLTC07										0.00	0	0
DOL00 On 15/07/2018 Spot Bond				97.43375		97.40171				0.00	0	0
Total DOL002 SPOT										0.00	0	0
Total For DOL002										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				101.07471		101.04575				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.17485		100.13992				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 22/03/2019 Spot Bond				101.20706		101.17445				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL00 On 20/06/2019 Spot Bond				100.93689		100.91174				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.78628		100.75506				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			8.45500	106.13820	8.46500	106.06326				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.36000	117.07387	7.35000	117.06707				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	107.04873	8.29000	106.96010			443,540,000.00	53,600	10,293,368,500	
Total DV22 SPOT									443,540,000.00	53,600	10,293,368,500	

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 DV22									443,540,000.00	53,600	10,293,368,500
DV23 On 27/02/2023 Spot Bond			8.92000	107.94183	8.93000	107.85596			69,576,489,708,000.00	7,800,054,900	12,106,924,100
Total DV23 SPOT									9,576,489,708,000.00	7,800,054,900	12,106,924,100
Total For DV23									9,576,489,708,000.00	7,800,054,900	12,106,924,100
DV24 On 18/02/2024 Spot Bond			8.97000	106.34945	8.98000	106.26004			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			9.31000	108.12556	9.31000	108.09882			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.92168		100.90286			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				100.84174		100.82399			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				100.66620		100.64797			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				100.55696		100.53878			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				100.81129		100.79261			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				101.47705		101.45781			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				100.79010		100.77040			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.58696		100.56634			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			7.74500	129.56579	7.76000	129.45923			0.00	0	2,038,220,000
Total E170 SPOT									0.00	0	2,038,220,000

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 E170									0.00	0	2,038,220,000
EDC01 On 04/04/2016 Spot Bond				92.48161		92.43412			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	136.38388	0.20000	136.34730			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	122.72734	2.06000	122.68827		2,060,000,000,000.00		1,000,000,000	10,500,000,000
Total EL28 SPOT								2,060,000,000,000.00		1,000,000,000	10,500,000,000
Total For EL28								2,060,000,000,000.00		1,000,000,000	10,500,000,000
EL29 On 19/11/2029 Spot Bond			2.07000	111.32472	2.07000	111.28924			0.00	0	10,000,000,000
Total EL29 SPOT									0.00	0	10,000,000,000
Total For EL29									0.00	0	10,000,000,000
EL30 On 29/07/2030 Spot Bond			2.09000	111.06955	2.09000	111.03409		2,090,000,000,000.00		1,000,000,000	9,800,000,000
Total EL30 SPOT								2,090,000,000,000.00		1,000,000,000	9,800,000,000
Total For EL30								2,090,000,000,000.00		1,000,000,000	9,800,000,000
EL31 On 02/06/2031 Spot Bond			2.16000	102.97127	2.16000	102.93817			0.00	0	2,500,000,000
Total EL31 SPOT									0.00	0	2,500,000,000
Total For EL31									0.00	0	2,500,000,000
EMM01 On 28/07/2020 Spot Bond			9.35500	107.90315	9.36500	107.83117			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.20500	108.57697	9.21500	108.50041			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			9.69500	102.01446	9.70000	101.95716			0.00	0	0
Total EMM03 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 EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.93500	100.70740	9.93500	100.68065			11,922,000,000,000.00	1,200,000,000	600,000,000
Total EMM04 SPOT									11,922,000,000,000.00	1,200,000,000	600,000,000
Total For EMM04									11,922,000,000,000.00	1,200,000,000	600,000,000
EMM05 On 17/04/2029 Spot Bond			10.08500	103.11301	10.08500	103.08580			15,127,500,000,000.00	1,500,000,000	4,333,332,900
Total EMM05 SPOT									15,127,500,000,000.00	1,500,000,000	4,333,332,900
Total For EMM05									15,127,500,000,000.00	1,500,000,000	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				101.51826		101.49741			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				101.30387		101.28271			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.96700		100.94600			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				99.85970		99.84144			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				101.29081		101.27240			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				101.33402		101.31570			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	59.69493	100.00000	59.50652			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	98.94997	100.00000	98.69094			0.00	0	0
Total EQ211U SPOT									0.00	0	0
Total For EQ211U									0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	83.01619	100.00000	82.84031			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	133.50809	3.00000	133.46207			0.00	0	0
Total EQS01 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 EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.16500	105.28289	11.16000	105.25504				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				102.84258		102.81627				0.00	0	500,000,000
Total EQS04 SPOT										0.00	0	500,000,000
Total For EQS04										0.00	0	500,000,000
EQS05 On 25/04/2017 Spot Bond				98.78813		98.76480				0.00	900,000,000	450,000,000
Total EQS05 SPOT										0.00	900,000,000	450,000,000
Total For EQS05										0.00	900,000,000	450,000,000
EQS06 On 09/04/2018 Spot Bond				100.70581		100.68142				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			9.64500	97.62118	9.66000	97.55355				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				100.51050		100.48741				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				101.37095		101.34867				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A On 17/11/2014 Spot Bond				101.69766		101.67360				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				101.56976		101.54751				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				101.66791		101.64427				0.00	0	0
Total ERS3C4 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 ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				101.88683		101.86681				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.42966		101.40952				0.00	0	0
Total ERS14 SPOT										0.00	0	0
Total For ERS14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.48838		101.46740				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.41790		101.39794				0.00	0	0
Total ERS16 SPOT										0.00	0	0
Total For ERS16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.46685		101.44618				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.43242		101.41210				0.00	0	0
Total ERS18 SPOT										0.00	0	0
Total For ERS18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				101.41277		101.39273				0.00	0	0
Total ERS19 SPOT										0.00	0	0
Total For ERS19										0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.05000	101.82091	7.05000	101.80153				0.00	0	2,000,000,000
Total ES15 SPOT										0.00	0	2,000,000,000
Total For ES15										0.00	0	2,000,000,000
ES18 On 20/04/2018 Spot Bond			7.60500	105.16683	7.62000	105.09881			396,220,500.00		52,100	5,400,700,000
Total ES18 SPOT									396,220,500.00		52,100	5,400,700,000
Total For ES18									396,220,500.00		52,100	5,400,700,000
ES23 On 25/01/2023 Spot Bond			8.28000	112.71022	8.29000	112.62266			534,060,000.00		64,500	6,567,578,800
Total ES23 SPOT									534,060,000.00		64,500	6,567,578,800
Total For ES23									534,060,000.00		64,500	6,567,578,800
ES26 On 02/04/2026 Spot Bond			8.61500	95.07941	8.62000	95.02282			893,375,500.00		103,700	6,703,000,000
Total ES26 SPOT									893,375,500.00		103,700	6,703,000,000
Total For ES26									893,375,500.00		103,700	6,703,000,000
ES33 On 15/09/2033 Spot Bond			9.36500	84.51954	9.37000	84.45982			41,207,385,083,500.00		4,400,147,900	129,922,500,000
Total ES33 SPOT									41,207,385,083,500.00		4,400,147,900	129,922,500,000
Total For ES33									41,207,385,083,500.00		4,400,147,900	129,922,500,000

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 ES33										11,207,385,083,500.00	4,400,147,900	129,922,500,000
ES42 On 25/04/2042 Spot Bond			9.46500	90.69821	9.47000	90.63042				0.00	0	22,200,000,000
Total ES42 SPOT										0.00	0	22,200,000,000
Total For ES42										0.00	0	22,200,000,000
EXX01 On 19/05/2017 Spot Bond				101.51820		101.49633				0.00	0	0
Total EXX01 SPOT										0.00	0	0
Total For EXX01										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				101.56651		101.54395				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				101.38616		101.36448				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				100.24889		100.22714				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				100.71029		100.68831				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				101.08848		101.07093				0.00	0	0
Total FIFC11 SPOT										0.00	0	0
Total For FIFC11										0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.92712		100.90781				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				100.40688		100.38751				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	10.17136	100.00000	10.14672				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	9.89915	100.00000	9.87517				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4/ On 15/09/2023 Spot Bond				100.93023		100.90865				0.00	0	0
Total FR2A4A 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 FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				99.42498		99.40073				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				101.03754		101.01350				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				101.10902		101.08333				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			9.06500	101.08305	9.08000	101.00825				0.00	0	30,000,000
Total FRB05 SPOT										0.00	0	30,000,000
Total For FRB05										0.00	0	30,000,000
FRB08 On 10/06/2016 Spot Bond				100.92758		100.90825				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.92751		100.90818				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				100.04110		100.02068				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				104.51909		104.49572				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				101.30989		101.28642				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				101.33158		101.30772				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.95500	104.26637	9.96500	104.19110				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			10.86500	107.93814	10.88000	107.85673				0.00	0	0
Total FRBC21 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 FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.93508		100.90934				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			2.14000	132.51778	2.14000	132.47532				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	279.24959	2.15000	279.15992				0.00	0	80,000,000
Total FRBI23 SPOT										0.00	0	80,000,000
Total For FRBI23										0.00	0	80,000,000
FRBI25 On 31/01/2025 Spot Bond			2.39000	110.69197	2.40000	110.55455				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	159.48123	2.47000	159.42858				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.28000	217.61516	2.28000	217.54451				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.41500	106.70270	7.41000	106.68561				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			7.80200	62.66165	7.80500	62.64003				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.45500	39.62735	9.45600	39.61669				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	38.31166	9.69000	38.30116				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02 On 02/03/2015 Spot Bond			100.00000	74.64213	100.00000	74.48980				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03 On 27/03/2015 Spot Bond			100.00000	77.02991	100.00000	76.88034				0.00	0	0
Total FRC03U 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 FRC03U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				101.57942		101.55100				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.98529		100.95818				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.85515		100.83159				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.93726		100.91147				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC11: On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.92209		100.89734				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.87964		100.85605				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.04956		101.02275				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

Contract 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 FRC123										0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.90729		100.88295				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				100.96351		100.93762				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
FRC13: On 20/09/2017 Spot Bond				101.18259		101.15065				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				101.14831		101.11731				0.00	0	0
Total FRC135 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 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	18.06304	100.09221	18.01876			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.82525		100.80315			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				110.70696		110.77354			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				101.09505		101.06495			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				103.59203		103.52991			0.00	0	0
Total FRC149 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 FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.91715		100.89190				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.92719		100.90166				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.84809		100.82472				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.86283		100.83971				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				101.12378		101.09347				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.84801		100.82529				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	58.45660	13.22500	58.43571				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				100.80050		100.77909				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				100.80149		100.78005				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.17525		101.14297				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.83713		100.81470				0.00	0	0
Total FRC168 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 FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.62500	98.94777	3.63500	98.82295				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.87272		100.84933				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.87272		100.84933				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				101.61232		101.58857				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.68586		100.66254				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				98.90788		98.88491				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.82326		100.80123				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.80446		100.78294				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				102.17380		102.14706				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.93887		100.91365				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 10/02/2016 Spot Bond				101.67040		101.64874				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				102.15087		102.12442				0.00	0	0
Total FRC181 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 FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.04896		100.02448				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				101.07471		101.04575				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.85492		100.83201				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				101.06083		101.03262				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				100.79555		100.77427				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.86283		100.83971				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				100.86283		100.83971				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.88859		100.86797				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				100.57044		100.54872				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				100.60113		100.57827				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 08/04/2016 Spot Bond				100.78579		100.76557				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				100.41865		100.39781				0.00	0	0
Total FRC194 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 FRC194									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.91025		100.88583			0.00	0	100,000,000
Total FRC195 SPOT									0.00	0	100,000,000
Total For FRC195									0.00	0	100,000,000
FRC19: On 09/04/2016 Spot Bond				100.40022		100.37929			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				100.76773		100.74750			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				100.37854		100.35766			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				100.37957		100.35863			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				100.26500		100.24191			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				100.24082		100.21975			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				100.26500		100.24191			0.00	90,000,000	90,000,000
Total FRC202 SPOT									0.00	90,000,000	90,000,000
Total For FRC202									0.00	90,000,000	90,000,000
FRC20: On 17/04/2016 Spot Bond				100.23985		100.21886			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				101.88512		101.86250			0.00	0	0
Total FRC204 SPOT									0.00	0	0
Total For FRC204									0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	101.99540	8.75000	101.97141			0.00	0	0
Total FRC205 SPOT									0.00	0	0
Total For FRC205									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				102.69154		102.66888			0.00	0	0
Total FRC206 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 FRC206										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	11.82102	100.00000	11.78371				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	10.79157	100.00000	10.75750				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond				100.60851		100.58069				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21 On 20/12/2019 Spot Bond			100.00000	1.32341	100.00000	1.31654				0.00	0	0
FRC21 On 20/12/2019 Spot Bond				100.61706		100.59319				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.92011		100.89478				0.00	0	0
Total FRC37 SPOT										0.00	0	0
Total For FRC37										0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.91515		100.88995				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				101.14688		101.12303				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				100.02107		99.99995				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			3.38000	122.26561	3.38000	122.22237				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.93115		100.90552				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.94016		100.91428				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			3.36000	122.42361	3.36000	122.38038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.38000	122.26561	3.38000	122.22237				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	127.11496	2.66000	127.07244				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	134.29917	2.73000	134.25392				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				100.02377		99.99991				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				100.81500		100.79253				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.92518		100.89972				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				101.82861		101.80075				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				101.07314		101.04364				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				101.03518		101.00671				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.88556		100.86181				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.88457		100.86085				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				102.09942		102.05636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00: On 14/03/2016 Spot Bond				100.85872		100.83878				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01: On 22/12/2018 Spot Bond			100.00000	9.98462	100.00000	9.96017				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	24.17668	100.00000	24.11747				0.00	0	0
Total FRD02U SPOT										0.00	0	0
Total For FRD02U										0.00	0	0
FRD04: On 04/07/2015 Spot Bond			100.00000	57.60149	100.00000	57.42166				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	18.12654	100.00000	18.06933				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	150.38981	4.80000	150.33088				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				100.66276		100.64370				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				101.37576		101.35581				0.00	0	0
Total FRJ16 SPOT										0.00	0	0
Total For FRJ16										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.30975		101.28907				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				102.53663		102.51595				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				100.53177		100.51101				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				99.57632		99.55603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.32424		100.30352			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			2.11800	101.37455	2.11800	101.34211			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			2.45500	133.74201	2.46000	133.57670			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				100.15922		100.13835			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	100.16722	10.38000	100.13933			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	100.16722	10.38000	100.13933			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				99.97542		99.95084			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			2.59500	107.94507	2.60000	107.81363			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			2.59000	208.24079	2.59000	208.17144			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			2.56500	108.52038	2.57000	108.38824			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				100.44947		100.43126			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.62000	207.36022	2.62000	207.29099				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	99.97350				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			2.48000	109.78501	2.49000	109.64856				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			2.65500	106.80544	2.66000	106.67544				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				100.60240		100.58450				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				50.72400		50.72400				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				101.50507		101.48705				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			2.76000	104.84592	2.76500	104.71838				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.74000	258.32079	2.74000	258.23369				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.79000	256.51250	2.79000	256.42567				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.66000	269.05064	2.66000	268.96052				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.16000	279.04515	2.16000	278.95547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.88000	264.79089	2.88000	264.70065				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			2.51000	129.35936	2.51000	129.31663				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				100.03929		100.01967				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			2.04000	129.30793	2.04000	129.26683				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				100.20170		100.17840				0.00	850,000,000	250,000,000
Total FRS56 SPOT										0.00	850,000,000	250,000,000
Total For FRS56										0.00	850,000,000	250,000,000
FRS59 On 07/10/2016 Spot Bond				100.47596		100.45341				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				101.83522		101.81390				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			2.43500	107.86361	2.44000	107.71810				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	19.10965	104.97509	19.06076				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	23.24651	101.07593	23.18903				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	15.56202	100.44759	15.52375				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	21.63682	100.76967	21.58347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	116.36018	2.11000	116.32294				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.34000	111.19947	2.35000	111.06152				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				98.60679		98.60570				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.37000	110.89466	2.38000	110.75704				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				101.48292		101.45854				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.36000	348.41773	2.36000	348.30384				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.71902		101.69773				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				101.36954		101.34738				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.48500	101.91246	6.48000	101.89665				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX15 SPOT										0.00	0	100,000,000
Total For FRX15										0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.54000	101.75067	7.53000	101.74723				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			7.86000	102.63861	7.87000	102.59114				0.00	0	330,000,000
Total FRX17 SPOT										0.00	0	330,000,000
Total For FRX17										0.00	0	330,000,000
FRX18 On 14/04/2018 Spot Bond			8.05500	107.67991	8.07000	107.61002				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			8.55500	105.86951	8.57000	105.78428				0.00	0	3,790,000,000
Total FRX19 SPOT										0.00	0	3,790,000,000
Total For FRX19										0.00	0	3,790,000,000
FRX20 On 01/10/2020 Spot Bond			8.78500	100.50191	8.79500	100.43278				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.36000	92.06594	9.37000	91.98908				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			9.42500	112.63950	9.43000	112.57716				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.73500	99.07938	9.74000	99.01907				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.09000	97.08032	10.09000	97.05435				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			10.06500	80.83632	10.07000	80.77553				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				100.70467		100.68521				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.72980		100.70965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.73984		100.71941				0.00	0	50,000,000
Total FS1A4 SPOT										0.00	0	50,000,000
Total For FS1A4										0.00	0	50,000,000
FS1A5 On 20/03/2038 Spot Bond				100.76488		100.74378				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				100.80498		100.78279				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.83504		100.81203				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.96517		100.93861				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				101.30156		101.28251				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				101.35874		101.33886				0.00	0	30,000,000
Total FS2A3 SPOT										0.00	0	30,000,000
Total For FS2A3										0.00	0	30,000,000
FS2A4 On 20/08/2038 Spot Bond				101.37214		101.35206				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				101.41028		101.38965				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				101.46752		101.44606				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				101.51522		101.49307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				101.72498		101.69979				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				100.55539		100.53351				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				100.73501		100.71454				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			8.85000	101.83188	8.86000	101.78584				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				101.46153		101.44453				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.03864		100.01932				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				100.03944		100.01971				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.04097		100.02048				0.00	0	160,000,000

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 GRH1A3 SPOT										0.00	0	160,000,000
Total For GRH1A3										0.00	0	160,000,000
GRH1B On 25/10/2017 Spot Bond				100.04287		100.02143				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				100.04550		100.02274				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				101.08391		101.06225				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				102.29070		102.27113				0.00	0	0
Total GRT02 SPOT										0.00	0	0
Total For GRT02										0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.28960		100.26799				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				102.06439		102.04420				0.00	0	0
Total GRT04 SPOT										0.00	0	0
Total For GRT04										0.00	0	0
GRT05 On 25/01/2015 Spot Bond				100.21753		100.20084				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				101.01327		100.99174				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				101.51171		101.48929				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				100.71796		100.69644				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				101.22132		101.20220				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				100.62495		100.60635				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				101.86497		101.84321				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				100.04741		100.02390				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				100.49144		100.47125				0.00	0	0
Total HILB01 SPOT										0.00	0	0
Total For HILB01										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.93036		100.90877				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				99.90343		99.88357				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				99.90221		99.88210				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				101.41782		101.40074				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				100.24605	100.00000	86.10682				0.00	74,400,000,000	50,000,000,000
Total HILC16 SPOT										0.00	74,400,000,000	50,000,000,000
Total For HILC16										0.00	74,400,000,000	50,000,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									0.00	0	0
Total For HMS1B3									0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									0.00	0	0
Total For HMS1B7									0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.19127		100.16913			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			7.44079	97.41928	7.43098	97.41584			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				100.19976		100.17668			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			8.44094	104.41639	8.43114	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				100.21067		100.18638			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			8.89118	104.41639	8.88140	104.41639			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.22399		100.19822				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.25920		100.23659				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				100.32548		100.30131				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				100.33666		100.31167				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				101.80706		101.78458				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			8.88000	103.99773	8.89000	103.95245				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			7.97000	110.45105	7.98500	110.35598				0.00	0	2,941,000,000
Total HWAY20 SPOT										0.00	0	2,941,000,000
Total For HWAY20										0.00	0	2,941,000,000
HWAY2 On 07/12/2023 Spot Bond			1.96000	283.16845	1.96000	283.07897				0.00	0	9,700,000,000
Total HWAY23 SPOT										0.00	0	9,700,000,000
Total For HWAY23										0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			1.97000	289.22385	1.97000	289.13238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.32500	101.56449	9.33000	101.49481			0.00	0	3,995,000,000
Total HWAY34 SPOT									0.00	0	3,995,000,000
Total For HWAY34									0.00	0	3,995,000,000
HWAY3 On 31/07/2035 Spot Bond			9.26500	102.09887	9.27000	102.02807			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	86.25592	100.00000	86.05201			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	22.51714	100.00000	22.46200			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	56.81435	100.00000	56.67671			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	27.15059	100.00000	27.08481			0.00	0	100,000,000
Total HWF05U SPOT									0.00	0	100,000,000
Total For HWF05U									0.00	0	100,000,000
HWF06 On 20/11/2016 Spot Bond			100.00000	15.90544	100.00000	15.86691			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	87.64141	100.00000	87.43422			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			1.73000	117.60603	1.74000	117.46132		165,457,716,232,000.00	95,640,298,400	95,969,581,600	
Total I2025 SPOT								165,457,716,232,000.00	95,640,298,400	95,969,581,600	
Total For I2025								165,457,716,232,000.00	95,640,298,400	95,969,581,600	
I2038 On 31/01/2038 Spot Bond			1.83500	123.72617	1.84000	123.57506		254,436,284,960,000.00	138,657,376,000	94,691,914,700	
Total I2038 SPOT								254,436,284,960,000.00	138,657,376,000	94,691,914,700	
Total For I2038								254,436,284,960,000.00	138,657,376,000	94,691,914,700	
I2046 On 31/03/2046 Spot Bond			1.89000	123.31198	1.89000	123.27320		270,459,000,000,000.00	143,100,000,000	49,200,597,400	
Total I2046 SPOT								270,459,000,000,000.00	143,100,000,000	49,200,597,400	
Total For I2046								270,459,000,000,000.00	143,100,000,000	49,200,597,400	
I2050 On 31/12/2050 Spot Bond			1.93000	131.86462	1.93000	131.82309		80,800,008,542,000.00	41,865,289,400	25,115,043,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 SPOT									10,800,008,542,000.00	41,865,289,400	25,115,043,100
Total For I2050									10,800,008,542,000.00	41,865,289,400	25,115,043,100
IBC01 On 16/03/2015 Spot Bond				96.30000		96.35000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.30500	102.42805	7.30000	102.40993			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				101.48858		101.46884			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				101.40283		101.38340			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			8.11000	102.93035	8.10000	102.92075			0.00	0	0
Total IBL21 SPOT									0.00	0	0
Total For IBL21									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.75000	107.74464	7.76000	107.69157			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			7.93000	102.16024	7.92000	102.15527			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				99.90940		99.89074			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				99.90395		99.88422			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	130.35871	1.50000	130.31916			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			2.11000	132.77771	2.11000	132.73526			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				100.76119		100.74178			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.61334		101.59265			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.87000	103.28206	7.88000	103.23013			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				101.22988		101.21054			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				101.93460		101.91381			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				101.62174		101.60190			0.00	0	1,000,000,000
Total IBL43 SPOT									0.00	0	1,000,000,000
Total For IBL43									0.00	0	1,000,000,000
IBL45 On 21/12/2018 Spot Bond			8.49500	101.12489	8.51000	101.05090			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			8.93500	95.16821	8.53000	96.75125		21,292,105,000,000.00	2,383,000,000	2,383,000,000	
Total IBL46 SPOT								21,292,105,000,000.00	2,383,000,000	2,383,000,000	
Total For IBL46								21,292,105,000,000.00	2,383,000,000	2,383,000,000	
IBL48 On 19/03/2016 Spot Bond				101.08320		101.06346		0.00	0	0	
Total IBL48 SPOT								0.00	0	0	
Total For IBL48								0.00	0	0	
IBL49 On 02/04/2018 Spot Bond			7.95000	98.72190	7.96000	98.67158		0.00	0	0	
Total IBL49 SPOT								0.00	0	0	
Total For IBL49								0.00	0	0	
IBL50 On 02/08/2020 Spot Bond			8.98500	102.65965	9.00000	102.56856		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL52 On 31/07/2016 Spot Bond				99.96419		99.94603		0.00	0	0	
Total IBL52 SPOT								0.00	0	0	
Total For IBL52								0.00	0	0	
IBL53 On 31/07/2018 Spot Bond				99.96315		99.94445		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.70925	7.90000	100.68805				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			8.27500	101.43945	8.29000	101.36962				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				99.95897		99.93825				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				101.47527		101.45577				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			7.52000	103.83249	7.53000	103.79066				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			8.23500	105.27730	8.25000	105.19960				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.37000	107.42143	9.38000	107.33129				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				100.58694		100.56631				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				100.01297		100.07082				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				99.99989		99.98172				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				99.99997		99.98141				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				99.99992		99.98095				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL65 SPOT										0.00	0	300,000,000
Total For IBL65										0.00	0	300,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00581	100.00000	0.00580				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				100.22581		100.20580				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				100.13973		100.11881				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			8.60500	98.93820	8.61500	98.86964				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	100.14053	5.00000	100.12713				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	100.14053	5.00000	100.12713				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	101.21512	5.00000	101.20153				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	100.13577	5.00000	100.12218				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	100.49354	4.00000	100.48255				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	100.13066	4.00000	100.11976				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	32.53625	100.00000	32.43467				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	32.29721	100.00000	32.19637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	32.29721	100.00000	32.19637			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	105.27899	9.20000	105.25298			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				100.69610		100.67250			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				100.69610		100.67250			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				101.69770		101.67364			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	8.14513	100.00000	8.12518			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1001 On 10/11/2014 Spot Bond				101.33531		101.31783			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				100.64742		100.62943			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	80.39648	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total IM103U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For IM103U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
IN04 On 15/03/2015 Spot Bond			8.86000	101.08828	8.85000	101.06823		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				99.29221		99.26572		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	10.27872	100.00000	10.25382		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	57.60149	100.00000	57.42166				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	89.46078	100.00000	89.24205				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	8.93529	100.00000	8.89600				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	99.88923	100.00000	99.62072				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	98.03943	100.00000	97.78075				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	94.58063	100.00000	94.33997				0.00	0	0
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA444 On 28/10/2014 Spot Bond			6.25000	99.98288	6.25000	99.91446				0.00	0	0
Total INA444 SPOT										0.00	0	0
Total For INA444										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.25000	99.81200	6.25000	99.79494				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.35000	99.68783	6.35000	99.67054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA447 On 18/11/2014 Spot Bond			6.35000	99.56695	6.35000	99.54971				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			6.35000	99.44637	6.35000	99.42917				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.40000	99.19988	6.40000	99.18263				0.00	0	0
Total INA450 SPOT										0.00	0	0
Total For INA450										0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.45000	98.58883	6.45000	98.57166				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	98.46874	6.45000	98.45161				0.00	0	0
Total INA504 SPOT										0.00	0	0
Total For INA504										0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.45000	98.22945	6.45000	98.21240				0.00	0	0
Total INA506 SPOT										0.00	0	0
Total For INA506										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.75529		100.72883				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			10.96776	101.79109	10.98271	101.74938				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			10.96776	100.89459	10.98271	100.85325				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.89469		100.87004				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				101.43266		101.40290				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.87806		100.85388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.45794	6.50000	100.44030				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.89741		100.87334				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				95.45628		95.45246				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				100.90100		100.88067				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				100.30463		100.28554				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.86283		100.83971				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				100.48302		100.46192				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				100.67449		100.65653				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				100.67296		100.65541				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				99.90933		101.51622				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				101.41835		101.39999				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				101.31403		101.29535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				101.29929		101.28082				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				105.49186		105.47183				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				102.78466		102.76658				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				102.23244		102.21473				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				100.24776		100.23003				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				100.77507		100.75616				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.79357		100.76650				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				101.11504		101.09668				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				103.36082		103.34151				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				99.84441		99.82712				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				102.20116		102.17240				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	82.76644	100.00000	82.57919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IP272U SPOT										0.00	0	0
Total For IP272U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.50650		100.48606				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				100.33531		100.31343				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				100.33962		100.31747				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			8.62000	100.77032	8.61000	100.76877				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				100.58773		100.56627				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				100.60139		100.57945				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				100.61053		100.58826				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				100.28564		100.26430				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				100.30007		100.27771				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				101.61977		101.60307				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			9.15500	105.15674	9.16500	105.08232				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				100.89704		100.87465				0.00	20,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL5 SPOT									0.00	20,000,000	20,000,000
Total For IPL5									0.00	20,000,000	20,000,000
IPL6 On 28/09/2017 Spot Bond			8.44000	104.22243	8.45000	104.17270			0.00	0	2,030,000,000
Total IPL6 SPOT									0.00	0	2,030,000,000
Total For IPL6									0.00	0	2,030,000,000
IPL7 On 05/04/2018 Spot Bond				100.47938		100.45765			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				100.40758		100.38514			0.00	0	300,000,000
Total IPL8 SPOT									0.00	0	300,000,000
Total For IPL8									0.00	0	300,000,000
IPL9 On 20/05/2021 Spot Bond				101.78083		101.75914			0.00	0	1,000,000,000
Total IPL9 SPOT									0.00	0	1,000,000,000
Total For IPL9									0.00	0	1,000,000,000
IV012 On 26/11/2014 Spot Bond				101.64370		101.61756			0.00	0	0
Total IV012 SPOT									0.00	0	0
Total For IV012									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.91013		100.88507			0.00	0	0
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.48500	104.96572	8.48000	104.94504			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				102.55107		102.52739			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				101.24869		101.22376			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			3.20000	126.12681	3.20000	126.08280			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	139.81243	3.65000	139.76179			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				100.64309		100.61867			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV022 SPOT										0.00	0	0
Total For IV022										0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.37685		100.35241				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				100.28504		100.26290				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				101.11996		101.09567				0.00	0	1,430,000,000
Total IV025 SPOT										0.00	0	1,430,000,000
Total For IV025										0.00	0	1,430,000,000
IV026 On 27/09/2024 Spot Bond				100.71643		100.69215				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.73000	98.01597	3.74000	97.89216				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73000	104.37319	3.74000	104.28431				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				101.20204		101.17653				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				101.88566		101.86043				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			10.11500	110.39233	10.13000	110.31651				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				100.12355		100.09795				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	138.27915	3.75000	138.22871				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	99.72678	100.00000	99.45504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV444U SPOT									0.00	0	0
Total For IV444U									0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	99.38005	100.00000	99.11434			0.00	0	0
Total IV445U SPOT									0.00	0	0
Total For IV445U									0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	97.52343	100.00000	97.26747			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				101.29051		101.27236			0.00	0	0
Total IVA03A SPOT									0.00	0	0
Total For IVA03A									0.00	0	0
IVA444 On 30/10/2014 Spot Bond			6.25000	99.89737	6.25000	99.88028			0.00	0	0
Total IVA444 SPOT									0.00	0	0
Total For IVA444									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.40000	99.28623	6.40000	99.26895			0.00	0	0
Total IVA449 SPOT									0.00	0	0
Total For IVA449									0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.40000	99.16538	6.40000	99.14814			0.00	0	0
Total IVA450 SPOT									0.00	0	0
Total For IVA450									0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.45000	98.67478	6.45000	98.65758			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	98.55449	6.45000	98.53733			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	98.43449	6.45000	98.41737			0.00	0	0
Total IVA504 SPOT									0.00	0	0
Total For IVA504									0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.19536	6.45000	98.17832			0.00	0	0
Total IVA506 SPOT									0.00	0	0
Total For IVA506									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				101.72251		101.70001			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.54100		100.52342			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.37379		100.35622				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				100.45768		100.43690				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				101.35312		101.33332				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				101.51678		101.49411				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				101.20669		101.18544				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				100.33574		100.31387				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				100.33790		100.31589				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				100.34222		100.31994				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				100.32278		100.30172				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				100.19006		100.16805				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				99.99998		99.98047				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.85797		100.83608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				101.52236		101.50161				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				101.22549		101.20597				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				101.21328		101.19396				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				100.55915		100.53671				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				100.37335		100.35378				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				100.01774		100.07458				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				100.00002		99.98266				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				100.79835		100.77796				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				100.62624		100.60427				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				100.64191		100.61939				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				100.64191		100.61939				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.83500	104.35005	8.85000	104.26804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.73325	100.00000	12.68536				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	9.87507	100.00000	9.83164				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				100.23285		100.21246				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			9.02500	104.05297	9.03500	103.97782				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				99.99981		99.97990				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				101.54348		101.52283				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.87060		100.85039				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				101.68435		101.66698				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				100.09600	100.00000	36.43705				0.00	0	5,000,000,000
Total IVC045 SPOT										0.00	0	5,000,000,000
Total For IVC045										0.00	0	5,000,000,000
IVC046 On 24/10/2017 Spot Bond				101.29487	100.00000	9.10926				0.00	0	5,000,000,000
Total IVC046 SPOT										0.00	0	5,000,000,000
Total For IVC046										0.00	0	5,000,000,000
IVC047 On 27/10/2015 Spot Bond			100.00000	43.62007	100.00000	43.45425				0.00	0	1,000,000,000
Total IVC047 SPOT										0.00	0	1,000,000,000
Total For IVC047										0.00	0	1,000,000,000
IVF57U On 12/02/2015 Spot Bond			100.00000	97.80419	100.00000	97.54883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				99.97980		99.95940				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02L On 22/01/2015 Spot Bond			100.00000	82.39490	100.00000	82.21220				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				100.02391		100.00131				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	38.73758	100.00000	38.64373				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				100.69746		100.67447				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	93.83549	100.00000	93.59854				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	81.11167	100.00000	99.72900				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	85.44354	100.00000	85.25699				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	98.39572	100.00000	98.13334				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	89.48883	100.00000	89.27319				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				100.96026		100.93799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.99488		100.97182				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.13830		101.11601				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03U On 30/10/2014 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				101.37765		101.35386				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				99.87870		99.85388				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			8.29500	140.87246	8.30000	140.79096				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.92642		100.90669				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				100.79019		100.76939				0.00	0	0
Total LBK03 SPOT										0.00	0	0
Total For LBK03										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.87048		100.84893				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				101.20502		101.18450				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				100.88600		100.86495				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LEW01 On 31/10/2016 Spot Bond				99.96077		99.94091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LEW01 SPOT										0.00	0	0
Total For LEW01										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.53000	99.48895	8.54000	99.44228				0.00	0	2,430,000,000
Total LGL02 SPOT										0.00	0	2,430,000,000
Total For LGL02										0.00	0	2,430,000,000
LGL03 On 03/04/2018 Spot Bond			8.60000	97.73675	8.61000	97.68547				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			9.11500	102.08930	9.13000	101.99807				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LHL01 On 13/12/2015 Spot Bond				101.34742		101.31626				0.00	0	0
Total LHL01 SPOT										0.00	0	0
Total For LHL01										0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.80500	104.94088	9.80000	104.91869				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				101.46626		101.43237				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				101.44661		101.42564				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				101.53789		101.51558				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				101.64707		101.62316				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				99.50514		99.48808				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				99.30289		99.28546				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				98.75539		98.73811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ059 SPOT										0.00	0	0
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.34872		100.33122				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				98.28895		98.27167				0.00	0	0
Total MAQ061 SPOT										0.00	0	0
Total For MAQ061										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	89.46078	100.00000	89.24205				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	95.80052	100.00000	95.54974				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				101.04172		101.02076				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				101.04932		101.02822				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	89.24205	100.00000	89.02439				0.00	0	0
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.80124		100.77391				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				100.39227		100.37239				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.98396		100.96443				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				101.49527		101.47457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03:On 28/03/2016 Spot Bond				100.83770		100.81783				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				101.20283		101.18315				0.00	0	0
Total MBF035 SPOT										0.00	0	0
Total For MBF035										0.00	0	0
MBF03:On 11/11/2014 Spot Bond				101.39726		101.37925				0.00	0	0
Total MBF036 SPOT										0.00	0	0
Total For MBF036										0.00	0	0
MBF03:On 11/11/2016 Spot Bond				101.49363		101.47426				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				100.25372		100.23468				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				100.34308		105.73203				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				99.85304		99.83470				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				99.83811		99.81936				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				99.83427		99.81509				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	97.75925	100.00000	97.50467				0.00	0	0
Total MBP23U SPOT										0.00	0	0
Total For MBP23U										0.00	0	0
MBP24 On 22/03/2016 Spot Bond			100.00000	35.88004	100.00000	35.79216				0.00	0	0
Total MBP24U SPOT										0.00	0	0
Total For MBP24U										0.00	0	0
MBP25 On 22/03/2015 Spot Bond			100.00000	87.08134	100.00000	86.87351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP25U SPOT										0.00	0	0
Total For MBP25U										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	16.57351	100.00000	16.50063				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	19.05614	100.00000	9.10926				0.00	0	50,000,000,000
Total MBP30U SPOT										0.00	0	50,000,000,000
Total For MBP30U										0.00	0	50,000,000,000
MBP31 On 24/10/2017 Spot Bond			100.00000	19.18005	100.00000	19.03609				0.00	0	100,000,000,000
Total MBP31U SPOT										0.00	0	100,000,000,000
Total For MBP31U										0.00	0	100,000,000,000
MBSA0 On 16/04/2019 Spot Bond			8.49500	102.28856	8.51000	102.20972				0.00	0	3,812,000,000
Total MBSA01 SPOT										0.00	0	3,812,000,000
Total For MBSA01										0.00	0	3,812,000,000
MBSA0 On 15/04/2019 Spot Bond			8.51500	101.75886	8.53000	101.68032				0.00	0	11,000,000,000
Total MBSA02 SPOT										0.00	0	11,000,000,000
Total For MBSA02										0.00	0	11,000,000,000
MCB3N On 13/12/2014 Spot Bond				100.99595		100.97286				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5N On 13/12/2014 Spot Bond				100.93032		100.90874				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.31373		100.29320				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				100.46494		100.44464				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				102.27080		102.24934				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.37703		102.35458				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			7.68500	102.15531	7.69500	102.11627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB3 SPOT										0.00	0	0
Total For MEFSB3										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.48500	105.88126	8.50000	105.80442				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			9.28000	106.89575	9.29000	106.81653				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			6.33500	103.77844	6.33000	103.76125				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				100.73480		100.71451				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				100.75988		100.73891				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			9.28500	104.85129	9.30000	104.76506				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			7.45500	101.89181	7.45000	101.87544				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				101.30165		101.27990				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			8.61000	104.00930	8.62000	103.96250				0.00	0	0
Total MIIL02 SPOT										0.00	0	0
Total For MIIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.88415		100.86266				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.15500	105.47468	9.16500	105.39973				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	15.13534	100.00000	15.09827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				101.56257		101.54307				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			8.31000	103.88816	8.32000	103.84210				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.40500	104.04835	7.40000	104.03124				0.00	0	1,173,000,000
Total MTN03 SPOT										0.00	0	1,173,000,000
Total For MTN03										0.00	0	1,173,000,000
MTN04 On 13/07/2017 Spot Bond			8.30000	107.30390	8.31000	107.25569				0.00	0	1,215,790,000
Total MTN04 SPOT										0.00	0	1,215,790,000
Total For MTN04										0.00	0	1,215,790,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.32185	100.89771	7.30397				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.41655	100.61875	7.39849				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				101.53307		101.51256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A502 On 14/08/2020 Spot Bond				101.54329		101.52264				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B508 On 14/08/2020 Spot Bond				101.66800		101.64569				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				101.81324		101.78898				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.70978	100.00000	0.70806				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.70978	100.00000	0.70806				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.73500	100.94243	8.74500	100.86298				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.59000	100.69787	7.59000	100.67749				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.80500	104.25236	8.82000	104.15822				0.00	0	150,000,000
Total NBK11A SPOT										0.00	0	150,000,000
Total For NBK11A										0.00	0	150,000,000
NBK11B On 27/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.60500	104.76862	8.61500	104.69471				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				101.39330		101.37363				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.07000	105.16949	9.08000	105.07971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				102.56290		102.54322				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14J On 26/06/2021 Spot Bond			8.96500	104.72092	8.97500	104.59535				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				101.43184		101.41253				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				102.62953		102.60969				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				100.27825		100.26139				0.00	1,500,000,000	3,000,000,000
Total NBK16B SPOT										0.00	1,500,000,000	3,000,000,000
Total For NBK16B										0.00	1,500,000,000	3,000,000,000
NBK17I On 28/11/2016 Spot Bond				101.31489		101.29576				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				100.70230		100.68319				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				100.64785		100.62777				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				100.69362		100.67352				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.00500	104.23576	7.00000	104.22025				0.00	0	1,052,000,000
Total NBK2A SPOT										0.00	0	1,052,000,000
Total For NBK2A										0.00	0	1,052,000,000
NBK2B On 15/09/2015 Spot Bond				102.15616		102.13605				0.00	0	0
Total NBK2B SPOT										0.00	0	0
Total For NBK2B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.31500	113.64491	8.33000	113.55590				0.00	0	1,627,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK3A SPOT									0.00	0	1,627,800,000
Total For NBK3A									0.00	0	1,627,800,000
NBK4 On 28/10/2024 Spot Bond			10.47000	36.95515	10.47500	36.92835			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.20500	101.39733	7.20000	101.38029			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				100.42460		100.40348			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				100.20318		100.17969			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			7.72000	103.05502	7.71000	103.04673			0.00	0	2,560,000,000
Total NBK9A SPOT									0.00	0	2,560,000,000
Total For NBK9A									0.00	0	2,560,000,000
NBK9B On 23/03/2016 Spot Bond				100.73974		100.71877			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				101.83231		101.81283			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				101.35844		101.33888			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				100.48975		100.46658			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				100.31153		100.28835			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				101.26982		101.24747			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				92.66388		92.64540			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6: On 02/12/2015 Spot Bond				101.18607		101.16480				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				100.03929		100.01980				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				99.99994		99.98002				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				88.99382		88.97471				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				100.68963		100.67104				0.00	0	0
Total NCLN73 SPOT										0.00	0	0
Total For NCLN73										0.00	0	0
NCLN7: On 15/08/2017 Spot Bond				101.64113		101.61878				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				100.79245		100.77060				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				100.75234		100.73158				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				101.21236		101.19032				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				100.72774		100.70765				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7: On 20/03/2016 Spot Bond				100.71721		100.69808				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.71671		100.69759				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				99.96304		99.94431				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				100.82326		100.80123				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			9.64000	107.28235	9.64500	107.16695				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				100.81832		100.79642				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			9.67500	106.16941	9.68000	106.05381				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				100.82326		100.80123				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				100.74202		100.72220				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				100.78157		100.76175				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.83118		100.80893				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.84108		100.81855				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.99500	103.33575	7.99000	103.31767				0.00	0	15,863,000,000

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 NED11 SPOT										0.00	0	15,863,000,000
Total For NED11										0.00	0	15,863,000,000
NED13 On 25/07/2023 Spot Bond				100.04534		100.02289				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				103.26053		103.23688				0.00	0	190,000,000
Total NED14 SPOT										0.00	0	190,000,000
Total For NED14										0.00	0	190,000,000
NED15 On 08/04/2024 Spot Bond			9.69500	105.38367	9.71000	105.20704				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				102.40846		102.38433				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				100.35604		100.33222				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				100.41500		100.39606				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			11.70000	117.18912	11.71000	117.11915				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				109.97439		109.94668				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				101.86174		101.83604				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.17000	169.77944	2.17000	169.72483				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	137.58186	2.60000	137.53606				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.33500	106.99538	8.35000	106.90239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.92097		100.90178				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			8.96500	108.30865	8.98000	108.21488				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				101.37780		101.35721				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				101.45706		101.43809				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				101.30365		101.28416				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				101.35004		101.32986				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				101.32223		101.30246				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			9.16500	109.91766	9.18000	109.80533				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				101.35010		101.32992				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				101.37785		101.35726				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				101.35931		101.33900				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.36500	108.31564	9.38000	108.22142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				101.41500		101.39386				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				101.39638		101.37552				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				101.40566		101.38465				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				101.74821		101.72208				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				101.63532		101.61088				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				101.43346		101.41204				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			8.17500	118.95728	8.19000	118.87557				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.00500	118.16731	9.01500	118.07624				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.06500	175.31190	2.06500	175.25601				0.00	0	8,400,000,000
Total NRA023 SPOT										0.00	0	8,400,000,000
Total For NRA023										0.00	0	8,400,000,000
NRA02: On 30/11/2028 Spot Bond			9.73500	124.09656	9.74000	124.02119				0.00	0	2,920,000,000
Total NRA028 SPOT										0.00	0	2,920,000,000
Total For NRA028										0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				102.67096		102.65033				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				98.16288		98.16288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.51886		100.50169				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				100.82528		100.80335				0.00	0	1,440,000,000
Total NTC16 SPOT										0.00	0	1,440,000,000
Total For NTC16										0.00	0	1,440,000,000
NTC17 On 27/02/2017 Spot Bond				101.06369		101.04286				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				101.31800		101.29667				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				101.49978		101.47512				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				101.87258		101.84196				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.16173	100.00000	18.11773				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	55.58156	100.00000	55.44692				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.29500	101.58021	7.29000	101.56500				0.00	0	10,740,000,000
Total OML01 SPOT										0.00	0	10,740,000,000
Total For OML01										0.00	0	10,740,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	26.08754	100.00000	26.02435				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				96.70000		96.70000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	86.01684	100.00000	85.82046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				101.54415		101.52446				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				100.11281		100.09399				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				101.09983		101.08091				0.00	0	0
Total PMM12 SPOT										0.00	0	0
Total For PMM12										0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.99256		100.97271				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM14 On 04/11/2014 Spot Bond				101.48063		101.46321				0.00	0	0
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.80650		100.78577				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				100.79344		100.77178				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				100.16432		100.14476				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			9.25500	106.02939	9.26500	105.89670				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				100.03579		100.01792				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.03683		100.01842				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				100.03730		100.01865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.03834		100.01915			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				100.04281		100.02130			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				100.04385		100.02180			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				99.95822		99.93697			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			7.71500	43.01365	7.72000	42.98168			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.30500	107.67792	6.30000	107.66390		24,381,015,087,000.00	3,866,933,400	674,210,933,400	
Total R158 SPOT								24,381,015,087,000.00	3,866,933,400	674,210,933,400	
Total For R158								24,381,015,087,000.00	3,866,933,400	674,210,933,400	
R158P On 15/09/2015 Spot Bond			6.51000	94.52779	6.50000	94.51913		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			6.61000	113.60701	6.60000	113.60541		42,304,912,180,000.00	6,400,138,000	592,710,138,000	
Total R159 SPOT								42,304,912,180,000.00	6,400,138,000	592,710,138,000	
Total For R159								42,304,912,180,000.00	6,400,138,000	592,710,138,000	
R159P On 15/09/2016 Spot Bond			6.44000	88.77496	6.43000	88.77560		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			7.89500	123.82017	7.90000	123.75015		441,705,832,832,500.00	689,259,763,500	1,582,605,348,300	
Total R186 SPOT								441,705,832,832,500.00	689,259,763,500	1,582,605,348,300	
Total For R186								441,705,832,832,500.00	689,259,763,500	1,582,605,348,300	
R187P On 21/12/2026 Spot Bond			7.63500	40.25262	7.64000	40.22084		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			7.55500	37.72706	7.56000	37.69553		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.66000	289.49224	1.66000	289.40311			66,604,820,428,000.00	40,123,385,800	79,217,800,000
Total R197 SPOT									66,604,820,428,000.00	40,123,385,800	79,217,800,000
Total For R197									66,604,820,428,000.00	40,123,385,800	79,217,800,000
R201 On 21/12/2014 Spot Bond			5.76000	103.50927	5.75500	103.49383			0.00	0	6,396,694,300
Total R201 SPOT									0.00	0	6,396,694,300
Total For R201									0.00	0	6,396,694,300
R202 On 07/12/2033 Spot Bond			1.79000	233.51260	1.79000	233.43987			483,787,676,908,000.00	270,272,445,200	149,988,035,000
Total R202 SPOT									483,787,676,908,000.00	270,272,445,200	149,988,035,000
Total For R202									483,787,676,908,000.00	270,272,445,200	149,988,035,000
R2023 On 28/02/2023 Spot Bond			7.67000	101.73326	7.68000	101.65115			534,213,712,123,000.00	69,649,766,900	474,985,600,000
Total R2023 SPOT									534,213,712,123,000.00	69,649,766,900	474,985,600,000
Total For R2023									534,213,712,123,000.00	69,649,766,900	474,985,600,000
R203 On 15/09/2017 Spot Bond			6.75000	104.85555	6.76000	104.80991			605,241,768,950,000.00	237,813,595,400	536,865,439,200
Total R203 SPOT									605,241,768,950,000.00	237,813,595,400	536,865,439,200
Total For R203									605,241,768,950,000.00	237,813,595,400	536,865,439,200
R2030 On 31/01/2030 Spot Bond			8.33000	99.11522	8.34000	99.00949			742,949,271,372,000.00	89,189,588,400	559,919,727,600
Total R2030 SPOT									742,949,271,372,000.00	89,189,588,400	559,919,727,600
Total For R2030									742,949,271,372,000.00	89,189,588,400	559,919,727,600
R2032 On 31/03/2032 Spot Bond			8.49000	98.48312	8.50500	98.32771			664,547,702,000,000.00	196,059,800,000	267,453,400,000
Total R2032 SPOT									664,547,702,000,000.00	196,059,800,000	267,453,400,000
Total For R2032									664,547,702,000,000.00	196,059,800,000	267,453,400,000
R2037 On 31/01/2037 Spot Bond			8.58500	101.21887	8.59000	101.14681			597,519,108,628,500.00	69,600,362,100	207,186,262,100
Total R2037 SPOT									597,519,108,628,500.00	69,600,362,100	207,186,262,100
Total For R2037									597,519,108,628,500.00	69,600,362,100	207,186,262,100
R204 On 21/12/2018 Spot Bond			7.06500	106.13672	7.08000	106.06238			440,381,922,236,000.00	203,875,714,400	560,943,298,500
Total R204 SPOT									440,381,922,236,000.00	203,875,714,400	560,943,298,500
Total For R204									440,381,922,236,000.00	203,875,714,400	560,943,298,500
R2044 On 31/01/2044 Spot Bond			8.67000	102.96243	8.67000	102.93869			846,972,300,000,000.00	97,690,000,000	74,347,000,000
Total R2044 SPOT									846,972,300,000,000.00	97,690,000,000	74,347,000,000
Total For R2044									846,972,300,000,000.00	97,690,000,000	74,347,000,000
R2048 On 28/02/2048 Spot Bond			8.65500	102.43830	8.66000	102.35951			861,987,048,880,500.00	99,594,113,100	528,379,186,100
Total R2048 SPOT									861,987,048,880,500.00	99,594,113,100	528,379,186,100
Total For R2048									861,987,048,880,500.00	99,594,113,100	528,379,186,100
R207 On 15/01/2020 Spot Bond			7.28500	101.92291	7.30000	101.83902			938,699,313,046,500.00	128,853,714,900	581,062,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									18,699,313,046,500.00	128,853,714,900	581,062,300,000
Total For R207									18,699,313,046,500.00	128,853,714,900	581,062,300,000
R208 On 31/03/2021 Spot Bond			7.45500	96.98369	7.46500	96.91498			924,651,900,448,500.00	124,031,106,700	869,379,431,400
Total R208 SPOT									14,651,900,448,500.00	124,031,106,700	369,379,431,400
Total For R208									14,651,900,448,500.00	124,031,106,700	369,379,431,400
R209 On 31/03/2036 Spot Bond			8.50500	78.42828	8.51000	78.36982			242,369,437,368,500.00	146,075,183,700	593,632,209,300
Total R209 SPOT									12,369,437,368,500.00	146,075,183,700	593,632,209,300
Total For R209									12,369,437,368,500.00	146,075,183,700	593,632,209,300
R210 On 31/03/2028 Spot Bond			1.75000	173.04880	1.75000	172.99505			71,584,504,950,000.00	40,905,431,400	82,416,200,000
Total R210 SPOT									11,584,504,950,000.00	40,905,431,400	82,416,200,000
Total For R210									11,584,504,950,000.00	40,905,431,400	82,416,200,000
R211 On 31/01/2017 Spot Bond			0.80000	132.36609	0.80000	132.32845			54,560,246,400,000.00	68,200,308,000	82,691,323,200
Total R211 SPOT									14,560,246,400,000.00	68,200,308,000	82,691,323,200
Total For R211									14,560,246,400,000.00	68,200,308,000	82,691,323,200
R212 On 31/01/2022 Spot Bond			1.54000	137.82814	1.54000	137.78619			126,280,654,192,000.00	82,000,424,800	87,282,624,900
Total R212 SPOT									16,280,654,192,000.00	82,000,424,800	87,282,624,900
Total For R212									16,280,654,192,000.00	82,000,424,800	87,282,624,900
R213 On 28/02/2031 Spot Bond			8.36000	89.12545	8.36000	89.10529			869,500,878,520,000.00	223,624,507,000	588,037,002,500
Total R213 SPOT									19,500,878,520,000.00	223,624,507,000	588,037,002,500
Total For R213									19,500,878,520,000.00	223,624,507,000	588,037,002,500
R214 On 28/02/2041 Spot Bond			8.60500	79.24164	8.61000	79.18074			967,669,536,325,500.00	112,454,333,100	671,575,664,300
Total R214 SPOT									17,669,536,325,500.00	112,454,333,100	671,575,664,300
Total For R214									17,669,536,325,500.00	112,454,333,100	671,575,664,300
R227C On 15/03/2015 Spot Bond			6.67000	97.55761	6.66000	97.54382			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			6.51000	94.52779	6.50000	94.51913			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			6.43000	91.64575	6.42000	91.64200			0.00	0	0
Total R229C SPOT									0.00	0	0
Total For R229C									0.00	0	0
R230C On 15/09/2016 Spot Bond			6.44000	88.77496	6.43000	88.77560			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			5.76500	99.16984	5.76000	99.15504			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.58000	95.91139	6.57000	95.90044				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			6.45000	92.99035	6.44000	92.98456				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			6.43000	90.11382	6.42000	90.11262				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			6.49000	87.19813	6.48000	87.20105				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			6.72500	83.95087	6.73500	83.91420				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			6.77500	81.09640	6.78500	81.05696				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			7.07000	77.62832	7.08500	77.57258				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			7.05000	75.03791	7.06500	74.97863				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			7.03000	72.54796	7.04500	72.48544				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			7.02000	70.11933	7.03500	70.05384				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.24500	66.91593	7.26000	66.84825				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			7.22500	64.65328	7.24000	64.58324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.37500	61.80194	7.38500	61.75011				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			7.34500	59.72739	7.35500	59.67447				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			7.31500	57.73921	7.32500	57.68530				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			7.28500	55.83337	7.29500	55.77859				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			7.24500	54.05117	7.25500	53.99558				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			7.20500	52.34609	7.21500	52.28978				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			7.83500	47.65205	7.84000	47.61993				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			7.79500	46.03508	7.80000	46.00299				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			7.75500	44.49014	7.76000	44.45811				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			7.71500	43.01365	7.72000	42.98168				0.00	0	0
Total R348C SPOT										0.00	0	0
Total For R348C										0.00	0	0
R349C On 21/06/2026 Spot Bond			7.67500	41.60221	7.68000	41.57033				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			7.63500	40.25262	7.64000	40.22084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R350C SPOT									0.00	0	0
Total For R350C									0.00	0	0
R351C On 21/06/2027 Spot Bond			7.59500	38.96186	7.60000	38.93020			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			7.55500	37.72706	7.56000	37.69553			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				100.37428		100.34661			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				101.57215		101.54754			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				100.42405		100.39664			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				100.30035		100.27429			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	16.99244	100.00000	16.95126			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	8.69474	100.00000	8.67368			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	23.73101	100.00000	23.67289			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.89614		100.87655			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				101.02632		101.00451			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				101.42931		101.40924			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.64435		100.62501				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				101.25162		101.23423				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				101.79910		101.77906				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				102.32723		102.30600				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.79107		101.76993				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				101.05477		101.03326				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				100.16625		100.14451				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				101.28889		101.26768				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				101.11018		101.08800				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.48790		100.46905				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				100.18833		100.16645				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RMB10€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				102.07780		102.04816				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				83.08015		83.03178				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				80.54403		80.50200				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				83.78686		83.72599				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				88.11818		88.06499				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.92268		100.89148				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				81.48166		81.44556				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				91.23787		91.18648				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	104.97791	12.35000	104.94373				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	15.81868	100.00000	15.78037				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				100.18238		100.15863				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				101.04961		101.02529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				101.69867		101.67594				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				100.80123		100.77921				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	4.06613	100.00000	4.05617				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	22.12096	100.00000	22.06737				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	40.76179	100.00000	40.66304				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	11.99980	100.00000	11.97073				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	26.04263	100.00000	25.97954				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				107.40261		107.35335				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				76.57651		76.54066				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.75500	106.12630	8.76500	106.05085				0.00	0	770,000,000
Total RW21 SPOT										0.00	0	770,000,000
Total For RW21										0.00	0	770,000,000
RW23 On 10/12/2023 Spot Bond			8.92000	107.27398	8.93000	107.18543				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			9.59000	108.93496	9.59000	108.90708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				96.72467		96.84761				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			7.81000	110.28666	7.80000	110.28321				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				101.48339		101.46019				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			8.80000	106.22701	8.81000	106.17506				0.00	0	127,160,000
Total SBK14 SPOT										0.00	0	127,160,000
Total For SBK14										0.00	0	127,160,000
SBK15 On 23/01/2022 Spot Bond				101.14810		101.04366				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				102.31535		102.29281				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				99.97875		99.95735				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				100.03172		100.08553				0.00	0	1,570,000,000
Total SBK18 SPOT										0.00	0	1,570,000,000
Total For SBK18										0.00	0	1,570,000,000
SBK19 On 24/10/2019 Spot Bond				100.02994		100.08419				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.95500	105.59625	6.95000	105.57944				0.00	0	400,000
Total SBK7 SPOT										0.00	0	400,000
Total For SBK7										0.00	0	400,000
SBK9 On 10/04/2018 Spot Bond			8.56500	99.94653	8.58000	99.87964				0.00	0	2,370,200,000
Total SBK9 SPOT										0.00	0	2,370,200,000
Total For SBK9										0.00	0	2,370,200,000
SBN27 On 15/09/2015 Spot Bond			7.76500	106.39815	7.76000	106.38011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	106.22907	7.96000	106.20616			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.55500	106.58071	7.55000	106.56324			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			8.15000	101.23970	8.16000	101.19209			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.70000	106.45460	7.69500	106.43674			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			7.97000	106.22041	7.96000	106.20616			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.91233		100.89116			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				100.56192		100.53937			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			7.80000	103.70044	7.81000	103.65256		10,920,000,000,000.00	1,400,000,000	700,000,000	
Total SBS13 SPOT								10,920,000,000,000.00	1,400,000,000	700,000,000	
Total For SBS13								10,920,000,000,000.00	1,400,000,000	700,000,000	
SBS15 On 26/04/2016 Spot Bond				100.66906		100.65168		0.00	0	0	
Total SBS15 SPOT								0.00	0	0	
Total For SBS15								0.00	0	0	
SBS16 On 22/09/2018 Spot Bond				100.78461		100.76296		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				104.72222		104.69959		0.00	0	0	
Total SBS18 SPOT								0.00	0	0	
Total For SBS18								0.00	0	0	
SBS19 On 23/06/2021 Spot Bond			8.60500	111.38892	8.61500	111.31094		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.79500	106.29095	9.80000	106.22879				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.70645		101.68320				0.00	0	960,000,000
Total SBS21 SPOT										0.00	0	960,000,000
Total For SBS21										0.00	0	960,000,000
SBS22 On 24/05/2015 Spot Bond				101.61301		101.59455				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				101.57257		101.55177				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				103.75941		103.73841				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			8.64500	104.63179	8.66000	104.55176				0.00	0	14,804,900,000
Total SBS25 SPOT										0.00	0	14,804,900,000
Total For SBS25										0.00	0	14,804,900,000
SBS26l On 28/02/2017 Spot Bond			100.00000	15.09659	100.00000	15.06336				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			9.21000	107.56935	9.22000	107.47909				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				100.28355		100.18118				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.72000	103.17119	8.73000	103.10976				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.59500	100.62710	8.60000	100.56859				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.93514		100.91482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.54500	105.43451	9.55000	105.37096				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				100.80379		100.78326				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				100.82547		100.80439				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			9.69500	103.63504	9.70000	103.57605				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			9.15500	101.03404	9.16500	100.95928				0.00	0	400,000
Total SBS4 SPOT										0.00	0	400,000
Total For SBS4										0.00	0	400,000
SBS9 On 07/07/2016 Spot Bond			7.61000	109.45012	7.60000	109.44418				0.00	0	530,000,000
Total SBS9 SPOT										0.00	0	530,000,000
Total For SBS9										0.00	0	530,000,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	278.43294	2.19000	278.34323				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.44500	130.51506	1.44500	130.47566				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				105.30000		105.30000				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A1U SPOT										0.00	0	0
Total For SF2A1U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.36806		100.34863				0.00	0	0
Total SGI002 SPOT										0.00	0	0
Total For SGI002										0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	14.95090	100.00000	14.91429				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	128.75207	2.07000	128.71104				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	100.45794	6.50000	100.44030				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				102.28659		102.26411				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				100.65559		100.63335				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.17604		102.15327				0.00	0	700,000,000
Total SHS04 SPOT										0.00	0	700,000,000
Total For SHS04										0.00	0	700,000,000
SHS05 On 29/06/2017 Spot Bond			8.78000	102.82576	8.79000	102.77826				0.00	0	260,000,000
Total SHS05 SPOT										0.00	0	260,000,000
Total For SHS05										0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				101.89680		101.87382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.67235		100.65078				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				100.78366		100.76271				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				100.71971		100.69984				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	15.94407	100.00000	15.90544				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				101.00527		100.98345				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	63.64140	100.00000	63.44271				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.89996		100.87809				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	22.57243	100.00000	22.51714				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	33.52579	100.00000	33.41996				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18 On 30/11/2016 Spot Bond			100.00000	24.70108	100.00000	24.62396				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			9.09000	103.94829	9.10000	103.84648				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				100.20150		100.17908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.56221		100.53763				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			7.86000	104.87082	7.85000	104.86568				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			8.66500	101.86206	8.68000	101.79084				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.10000	101.36612	8.11000	101.31857				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				101.41779		101.39675				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				101.62418		101.60432				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				101.92794		101.90712				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.88962		100.86947				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.91349		100.89280				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPG00 On 31/10/2016 Spot Bond				99.95960		99.93915				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			7.85000	105.94259	7.86000	105.90465				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				100.29662		100.27567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA02 SPOT										0.00	0	0
Total For SSA02										0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.57910		100.55861				0.00	0	0
Total SSA04 SPOT										0.00	0	0
Total For SSA04										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.27058		100.24884				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			9.00500	96.27300	9.01500	96.20834				0.00	0	110,000,000
Total SSA06 SPOT										0.00	0	110,000,000
Total For SSA06										0.00	0	110,000,000
SSN001 On 01/03/2017 Spot Bond				101.29346		101.27069				0.00	0	0
Total SSN001 SPOT										0.00	0	0
Total For SSN001										0.00	0	0
SSN002 On 26/03/2017 Spot Bond				100.75940		100.73592				0.00	0	0
Total SSN002 SPOT										0.00	0	0
Total For SSN002										0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.04067		100.02051				0.00	0	0
Total SSN003 SPOT										0.00	0	0
Total For SSN003										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.06300	89.45277	9.07300	89.38645				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			8.55500	91.75148	8.56500	91.68441				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN006 On 21/12/2014 Spot Bond			7.00500	103.32403	7.00000	103.30516				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN007 On 15/01/2020 Spot Bond			8.54500	96.71317	8.56000	96.63116				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN008 On 18/06/2017 Spot Bond				100.91232		100.88961				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.93000	101.79740	7.94000	101.75008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.48000	109.78501	2.49000	109.64856				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			8.01500	102.77330	8.03000	102.69918				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				101.74858		101.72092				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			9.49500	110.85815	9.50000	110.79267				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				101.13327		101.11294				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			9.59000	79.96182	9.59000	79.94113				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				100.17133		100.14894				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 04/03/2019 Spot Bond				100.82502		100.80289				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				100.26027		100.24020				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.76804		100.74496				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				100.29057		100.26816				0.00	200,000,000	100,000,000
Total SSN028 SPOT										0.00	200,000,000	100,000,000
Total For SSN028										0.00	200,000,000	100,000,000
SY1138 On 02/02/2015 Spot Bond				98.25631		98.23815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	95.80052	100.00000	95.54974				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				99.65621		99.63902				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				101.65392		101.60922				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				99.55323		99.53604				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				101.66880		101.61823				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				99.43180		99.41458				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				99.28880		99.27145				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				99.28461		99.26757				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1173 On 27/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1173 SPOT										0.00	0	0
Total For SY1173										0.00	0	0
SY1174 On 29/10/2014 Spot Bond				100.00000	0.00000	99.98273				0.00	0	0
Total SY1174 SPOT										0.00	0	0
Total For SY1174										0.00	0	0
SY1175 On 28/10/2014 Spot Bond				100.00000	0.00000	99.98331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1175 SPOT										0.00	0	0
Total For SY1175										0.00	0	0
SY1176 On 04/11/2014 Spot Bond				99.89641		99.87914				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				99.79317		99.77594				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				99.79284		99.77558				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				99.48721		99.48587				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				99.67257		99.65534				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				99.65462		99.63735				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				99.65480		99.63754				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				99.55185		99.53462				0.00	0	0
Total SY1183 SPOT										0.00	0	0
Total For SY1183										0.00	0	0
SY1185 On 28/11/2014 Spot Bond			100.00000	92.40506	100.00000	92.17172				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	80.21978	100.00000	80.04386				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1187 On 01/12/2014 Spot Bond			100.00000	91.70854	100.00000	100.00000				0.00	0	0
Total SY1187 SPOT										0.00	0	0
Total For SY1187										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.76500	106.01707	6.76000	106.00228				0.00	0	280,000,000

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 SZ18 SPOT										0.00	0	280,000,000
Total For SZ18										0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.50500	104.18090	8.51000	104.12113				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	98.91599	100.00000	99.18478				0.00	0	0
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	43.34787	100.00000	43.24285				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				100.17187		100.15189				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				99.91144		99.89319				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				101.13941		101.11897				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS121 On 20/02/2015 Spot Bond				101.23695		101.21907				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				100.70975		100.69015				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				100.74488		100.72433				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				99.59692		99.57939				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				99.38460		99.36750				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				100.01751		100.00003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.86000	103.52454	7.85000	103.51909				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				100.18008		100.16004				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				100.18484		100.16427				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	102.17301	7.83000	102.15169				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				100.17745		100.15771				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				100.18341		100.16301				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				102.18546		102.16321				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				100.17745		100.15771				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				100.18341		100.16301				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	101.98849	7.16000	101.96900				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				100.19509		100.17337				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				100.19413		100.17253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/10/2038 Spot Bond				100.21693		100.19278				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				100.21385		100.19004				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				100.30621		100.27210				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				100.29571		100.26278				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				100.17721		100.15749				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				100.18484		100.16427				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	102.37290	8.73000	102.30162				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				100.17650		100.15686				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				100.18341		100.16301				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			8.53500	101.17913	8.55000	101.06338				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				100.17894		100.15817				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				100.18745		100.16574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2041 Spot Bond				100.19556		100.17380				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2041 Spot Bond				100.19295		100.17147				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2041 Spot Bond				100.19621		106.49759				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2041 Spot Bond				100.21646		100.19235				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2041 Spot Bond				100.21550		100.19152				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2041 Spot Bond				107.08626		107.05937				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2041 Spot Bond				100.28988		100.25759				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2041 Spot Bond				100.29081		100.25841				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2041 Spot Bond				100.29282		110.09932				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2048 Spot Bond				100.67260		100.65236				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond				100.69500		100.67407				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			8.88500	102.05570	8.90000	101.90680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.75317		100.73045				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.82471		100.79979				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				101.11461		101.08074				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				100.18770		100.16596				0.00	0	0
Total TH9A10 SPOT										0.00	0	0
Total For TH9A10										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.92727	101.06155	5.91277				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				100.34991		100.33143				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				100.19794		100.17591				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				100.20744		100.18436				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				100.30715		100.27293				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				100.51705		100.49655				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				100.18405		100.16272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A:On 18/07/2016 Spot Bond				100.18648		100.16488				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				100.18405		100.16272				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				100.18648		100.16488				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				100.18770		100.16596				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				100.18259		100.16142				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				100.18648		100.16488				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				100.19986		100.17677				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				100.19986		100.17677				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				100.19986		100.17677				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				100.21929		100.19405				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				100.22414		100.19837				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				100.21807		100.19297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C3 SPOT										0.00	0	0
Total For THE9C3										0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.31480		100.27899				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				100.32082		100.28434				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				100.31841		100.28220				0.00	0	0
Total THE9D3 SPOT										0.00	0	0
Total For THE9D3										0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.20500	102.27562	7.20000	102.24858				0.00	0	1,760,000,000
Total TL15 SPOT										0.00	0	1,760,000,000
Total For TL15										0.00	0	1,760,000,000
TL20 On 22/02/2020 Spot Bond			9.28500	90.68971	9.30000	90.61214				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			7.65000	108.48801	7.66000	108.43845			2,907,000,000,000.00		380,000,000	27,950,000,000
Total TN17 SPOT									2,907,000,000,000.00		380,000,000	27,950,000,000
Total For TN17									2,907,000,000,000.00		380,000,000	27,950,000,000
TN20 On 17/09/2020 Spot Bond			9.13500	107.30581	9.14500	107.23284			371,794,500.00		40,700	21,200,040,700
Total TN20 SPOT									371,794,500.00		40,700	21,200,040,700
Total For TN20									371,794,500.00		40,700	21,200,040,700
TN20U On 14/04/2020 Spot Bond			100.00000	1.05039	100.00000	1.04711			0.00		0	0
Total TN20U SPOT									0.00		0	0
Total For TN20U									0.00		0	0
TN23 On 06/11/2023 Spot Bond			9.42000	108.03533	9.43000	107.94516			0.00		0	9,800,000,000
Total TN23 SPOT									0.00		0	9,800,000,000
Total For TN23									0.00		0	9,800,000,000
TN25 On 19/08/2025 Spot Bond			9.62500	100.97800	9.63000	100.91924			0.00		0	16,970,000,000
Total TN25 SPOT									0.00		0	16,970,000,000
Total For TN25									0.00		0	16,970,000,000
TN27 On 14/11/2027 Spot Bond			9.64500	98.59124	9.65000	98.53076			0.00		0	6,805,110,000
Total TN27 SPOT									0.00		0	6,805,110,000
Total For TN27									0.00		0	6,805,110,000
TN30 On 09/10/2030 Spot Bond			10.09000	103.78207	10.10000	103.67366			0.00		0	1,000,000,000

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 TN30 SPOT										0.00	0	1,000,000,000
Total For TN30										0.00	0	1,000,000,000
TN40 On 01/10/2040 Spot Bond			10.58500	102.02871	10.59000	101.95527				0.00	0	0
Total TN40 SPOT										0.00	0	0
Total For TN40										0.00	0	0
TNF16 On 10/06/2016 Spot Bond				101.43506		101.41531				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				102.43617		102.41587				0.00	1,100,000,000	1,750,000,000
Total TNF18 SPOT										0.00	1,100,000,000	1,750,000,000
Total For TNF18										0.00	1,100,000,000	1,750,000,000
TORQ2 On 15/04/2022 Spot Bond				101.54281		101.52179				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				101.58177		101.56022				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				101.58579		101.56419				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				101.77813		101.75391				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				102.17705		102.14741				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				101.57304		101.55146				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				100.59525		100.57593				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				100.46073		100.43982				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				100.47006		100.44874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2016 Spot Bond				100.37842		100.35842				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.40504		100.38363				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.94648	10.00000	99.91972				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.94781	9.75000	99.92172				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.94850	100.00000	9.92284				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.88917		100.86912				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.94237		100.92108				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.97190		100.94993				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.97780		100.95569				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				101.14279		101.11685				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				101.50604		101.47164				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	11.61299	100.00000	11.56192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				99.76004		99.74404				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				99.54172		99.52592				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				98.59592		98.57940				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				98.10250		98.08334				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				97.01347		96.99869				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				97.63236		97.61372				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				97.41606		97.39774				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				97.17504		97.15682				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				96.93684		96.91872				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				96.21748		96.19955				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP168 On 11/06/2015 Spot Bond				95.94659		95.92857				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				98.77385		98.75658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				95.28940		95.27078				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				95.11785		95.09956				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				94.81359		94.79513				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				94.48984		94.47116				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				94.20996		94.19122				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				94.63409		94.59548				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP176 On 02/01/2015 Spot Bond				98.92013		98.90352				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				93.55263		93.51448				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	14.47626	100.00000	14.44118				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	84.29214	100.00000	99.46524				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				101.32308		101.30544				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				101.24979		101.23219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				101.21345		101.19587				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	58.13147	100.00000	57.69514				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				100.26199		100.24452				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				101.84911		101.83005				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				101.64594		101.62879				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				101.57232		101.55523				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				101.46153		101.44453				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				101.35524		101.33559				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				101.58686		101.56980				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				101.22291		101.20518				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				101.59196		101.57484				0.00	0	0
Total TWCM14 SPOT										0.00	0	0
Total For TWCM14										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.85500	110.46905	8.86500	110.39219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UTR04: On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR042 SPOT										0.00	0	0
Total For UTR042										0.00	0	0
UTR04: On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total UTR043 SPOT										0.00	0	0
Total For UTR043										0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.57040		100.55101				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				100.60139		100.58316				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				99.76979		101.63144				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				99.76195		101.68444				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				99.76169		101.68672				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				100.62311		100.60196				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				100.63941		100.61771				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			7.00000	113.27476	6.99000	113.26922				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	242.63827	1.29000	242.56606				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP1 On 28/05/2015 Spot Bond			6.62500	105.08957	6.62000	105.07382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP1 SPOT										0.00	0	0
Total For WSP1										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.25000	107.80899	7.26000	107.76434				0.00	0	4,100,000,000
Total WSP2 SPOT										0.00	0	4,100,000,000
Total For WSP2										0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.62000	109.00848	7.63500	108.92736				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.91000	108.59711	7.92500	108.50557				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.99500	108.82089	8.00500	108.74569				0.00	0	2,500,000,000
Total WSP5 SPOT										0.00	0	2,500,000,000
Total For WSP5										0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.25500	95.95027	6.25000	95.93735				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.18500	94.24810	6.18000	94.23679				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			5.77500	99.49625	5.77000	99.48104				0.00	0	0
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.25500	95.93421	6.25000	95.92130				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			7.01000	71.24983	7.02500	71.18547				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	50.86191	100.00000	50.76541				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	26.92185	100.00000	26.87077				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										0.00	0	0
										42,562,211,082,774,500.003,738,429,635,800	024,792,018,100	

Contract 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 SPOT :									42,562,211,082,774,500.00	738,429,635,800	024,792,018,100
Total Futures									42 562 211 491 514 200.00	738,429,639,170	024,792,403,092
Total Options									15 840.24	16	68,559
Grand Total:									42,562,211,491,530,100.00	738,429,639,186	024,792,471,651