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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			123.43493	123.43493	122.99233	122.99233			0.00	0	0
EL28 On 05/02/2015 Bond Future			125.36210	125.36210	124.91284	124.91284			0.00	0	0
EL28 On 07/05/2015 Bond Future			126.00112	126.00112	125.54000	125.54000			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,002.33000	1.00233	1,444,930		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			992.33000	0.99233	1,434,930		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			982.33000	0.98233	1,424,930		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			1,087.16000	1.08716	637,900		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			1,097.16000	1.09716	647,900		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			1,077.16000	1.07716	627,900		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	07/05/2015	Bond Future	125.01	Call			0.00000	0.00000	991,120		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Call			0.00000	0.00000	1,011,120		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.00	Call			0.00000	0.00000	1,001,120		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	06/11/2014	Bond Future			9.39680	84.55448	9.37770	84.70049			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.48476	85.86416	9.46502	86.01267			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.55447	83.54207	9.53375	83.69591			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.61162	85.09386	9.60000	9.60000			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.29	Call			6,560.10000	6.56010	6,414,090		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			6,627.55000	6.62755	6,481,540		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			6,694.90000	6.69490	6,548,890		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,955.55000	3.95555	3,807,040		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			3,815.54000	3.81554	3,667,030		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			3,885.59000	3.88559	3,737,080		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,656.52000	1.65652	1,502,680		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			1,512.13000	1.51213	1,358,290		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			1,584.37000	1.58437	1,430,530		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	158,670		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	85,220		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	11,870		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.87695	117.87695	117.85996	117.85996			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.56036	118.56036	118.54346	118.54346			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	07/05/2015	Bond Future			120.60099	120.60099	121.00000	121.00000			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	116.99	Call			869.96000	0.86996	886,950		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			859.96000	0.85996	876,950		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Call			849.96000	0.84996	866,950		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			446.54000	0.44654	429,640		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			456.54000	0.45654	439,640		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			466.54000	0.46654	449,640		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			0.00000	0.00000	399,010		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			0.00000	0.00000	409,010		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			0.00000	0.00000	389,010		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	16
I2038	On	06/11/2014	Bond Future			124.12443	124.12443	123.99331	123.99331			0.00	0	1,974
I2038	On	05/02/2015	Bond Future			124.76076	124.76076	124.62802	124.62802			0.00	0	0
I2038	On	07/05/2015	Bond Future			126.90826	126.90826	127.00000	127.00000			0.00	0	0
Total I2038 Future												0.00	0	1,974
I2038	On	06/11/2014	Bond Future	119.99	Call			4,003.31000	4.00331	4,134,430		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			3,993.31000	3.99331	4,124,430		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			3,983.31000	3.98331	4,114,430		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			1,618.02000	1.61802	1,750,760		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			1,638.02000	1.63802	1,770,760		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			1,628.02000	1.62802	1,760,760		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	101,740		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	81,740		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	91,740		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,974
I2046	On	06/11/2014	Bond Future			123.59646	123.59646	123.57822	123.57822			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.52636	125.52636	125.50804	125.50804			0.00	0	0
I2046	On	07/05/2015	Bond Future			126.30915	126.30915	127.00000	127.00000			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			19,148.22000	19.14822	19,166,460		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			19,138.22000	19.13822	19,156,460		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			19,128.22000	19.12822	19,146,460		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			1,518.04000	1.51804	1,536,360		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,508.04000	1.50804	1,526,360		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,498.04000	1.49804	1,516,360		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			0.00000	0.00000	700,850		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			0.00000	0.00000	680,850		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			0.00000	0.00000	690,850		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	5,389
I2050	On	06/11/2014	Bond Future			132.16912	132.16912	132.14940	132.14940			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.78440	132.78440	132.76489	132.76489			0.00	0	0
I2050	On	07/05/2015	Bond Future			135.06959	135.06959	135.00000	135.00000			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			6,159.40000	6.15940	6,179,120		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			6,149.40000	6.14940	6,169,120		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			6,139.40000	6.13940	6,159,120		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Call			2,774.89000	2.77489	2,794,400		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			2,764.89000	2.76489	2,784,400		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			2,754.89000	2.75489	2,774,400		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	79,590		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	69,590		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	59,590		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	06/11/2014	Bond Future			7.93315	123.82813	7.90368	124.08529		7.05	8,296,484.71	67	43,227
R186	On	05/02/2015	Bond Future			7.99108	120.45056	7.96050	120.71209		7.48	12,045,056.00	100	4,086
R186	On	07/05/2015	Bond Future			8.02953	122.51044	7.99737	122.78042		7.74	0.00	0	0
R186	On	06/08/2015	Bond Future			8.05065	119.48163	8.02000	8.02000			0.00	0	0
Total R186 Future												20,341,540.71	167	47,313
R186	On	06/11/2014	Bond Future	8.16	Call			2,282.04000	2.28204	2,014,630	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			5,059.67000	5.05967	4,802,080	7.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			320.83000	0.32083	330,850	7.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,128.25000	2.12825	1,860,760	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			87.26000	0.08726	76,930	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,204.83000	2.20483	1,937,330	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			78.53000	0.07853	68,190	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			10,396.55000	10.39655	10,139,390	7.69	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			70.52000	0.07052	60,270	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,408.81000	3.40881	3,147,000	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			13.09000	0.01309	8,440	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,647.78000	4.64778	4,389,750	7.34	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			1.49000	0.00149	0,620	7.34	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.69	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			0.66000	0.00066	0,230	7.37	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			5,306.06000	5.30606	5,048,630	7.39	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			0.40000	0.00040	0,130	7.39	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,878.45000	5.87845	5,621,200	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			0.12000	0.00012	0,030	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			112.74000	0.11274	48,920	6.94	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			1,911.06000	1.91106	2,104,400	6.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	7.80	Call			297.27000	0.29727	168,870	6.98	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			1,208.08000	1.20808	1,336,840	6.98	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			1,158.54000	1.15854	911,400	7.05	0.00	0	1,500
R186	On	05/02/2015	Bond Future	9.00	Call			8,553.09000	8.55309	8,296,000	7.97	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			88.61000	0.08861	93,050	7.97	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,648.11000	6.64811	6,399,020	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			220.77000	0.22077	233,210	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,720.18000	6.72018	6,470,650	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			213.53000	0.21353	225,530	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,792.39000	6.79239	6,542,420	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			206.50000	0.20650	218,060	7.86	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,794.18000	1.79418	1,874,350	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,871.57000	3.87157	3,684,070	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,855.32000	1.85532	1,937,800	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,922.72000	3.92272	3,734,070	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,824.38000	1.82438	1,905,710	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,974.53000	3.97453	3,784,720	7.75	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			0.00000	0.00000	335,510		0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			0.00000	0.00000	501,060		0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			0.00000	0.00000	418,250		0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												20,341,540.71	167	75,323
R197	On	06/11/2014	Bond Future			290.15863	290.15863	290.11730	290.11730			0.00	0	908
R197	On	05/02/2015	Bond Future			288.67197	288.67197	288.63096	288.63096			0.00	0	0
R197	On	07/05/2015	Bond Future			293.64030	293.64030	293.60000	293.60000			0.00	0	0
Total R197 Future												0.00	0	908
R197	On	06/11/2014	Bond Future	284.99	Call			5,127.30000	5.12730	5,168,630		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			5,117.30000	5.11730	5,158,630		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			5,107.30000	5.10730	5,148,630		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			359.04000	0.35904	318,030		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			369.04000	0.36904	328,030		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/02/2015	Bond Future	289.01	Put			379.04000	0.37904	338,030		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			0.00000	0.00000	349,700		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			0.00000	0.00000	359,700		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			0.00000	0.00000	369,700		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			234.05099	234.05099	234.01680	234.01680			0.00	0	50,353
R202	On	05/02/2015	Bond Future			234.50939	234.50939	234.47524	234.47524			0.00	0	0
R202	On	07/05/2015	Bond Future			238.54502	238.54502	238.50000	238.50000			0.00	0	0
Total R202 Future												0.00	0	50,353
R202	On	06/11/2014	Bond Future	226.99	Call			7,026.80000	7.02680	7,060,990		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			7,016.80000	7.01680	7,050,990		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			7,006.80000	7.00680	7,040,990		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			1,475.24000	1.47524	1,509,390		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			1,465.24000	1.46524	1,499,390		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			1,485.24000	1.48524	1,519,390		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	35,020		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	55,020		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			0.00000	0.00000	45,020		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			7.70890	101.77251	7.67946	101.95113		5.80	0.00	0	7,643
R2023	On	05/02/2015	Bond Future			7.77273	103.34885	7.74197	103.53046		5.82	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.80743	101.18875	7.77477	101.37682		6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.82123	103.06745	7.78715	103.25884		6.41	0.00	0	0
Total R2023 Future												0.00	0	7,643
R2023	On	06/11/2014	Bond Future	8.59	Call			5,343.12000	5.34312	5,164,500	6.26	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.00000	0.00000	0,000	6.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/11/2014	Bond Future	8.60	Call			5,399.77000	5.39977	5,221,150	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			5,456.38000	5.45638	5,277,760	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			55.31000	0.05531	58,490	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,794.18000	5.79418	5,615,610	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			53.18000	0.05318	56,220	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,846.95000	5.84695	5,668,250	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			51.12000	0.05112	54,030	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,741.44000	5.74144	5,563,010	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			956.58000	0.95658	1,003,250	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,069.67000	3.06967	2,929,770	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			991.60000	0.99160	1,039,770	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,108.16000	3.10816	2,967,500	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			973.97000	0.97397	1,021,380	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,146.86000	3.14686	3,005,460	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,840.08000	3.84008	3,699,900	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,279.58000	1.27958	1,330,790	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,877.29000	3.87729	3,736,510	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,262.39000	1.26239	1,313,000	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,269.34000	7.26934	7,094,620	6.79	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			372.09000	0.37209	388,760	6.79	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,803.02000	3.80302	3,663,430	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,296.97000	1.29697	1,348,770	6.50	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	8,554
R203	On	06/11/2014	Bond Future			6.78442	105.01604	6.75986	105.08010		2.00	219,798,571.72	2,093	11,231
R203	On	05/02/2015	Bond Future			6.84704	106.64258	6.81969	106.70790		1.96	225,229,128.96	2,112	2,093
R203	On	07/05/2015	Bond Future			6.83696	104.29660	6.80480	104.36654		1.99	0.00	0	0
R203	On	06/08/2015	Bond Future			6.75049	106.23345	6.71000	6.71000			0.00	0	0
Total R203 Future												445,027,700.68	4,205	13,324
R203	On	06/11/2014	Bond Future	6.84	Call			282.65000	0.28265	221,640	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			73.81000	0.07381	76,860	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			301.28000	0.30128	239,300	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			66.42000	0.06642	68,500	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			320.48000	0.32048	257,640	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			59.60000	0.05960	60,820	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			585.43000	0.58543	519,290	2.00	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			13.01000	0.01301	10,930	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,576.78000	3.57678	3,511,470	2.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.35	Put			0.43000	0.00043	0,440	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,599.60000	3.59960	3,534,290	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.40000	0.00040	0,410	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,071.81000	2.07181	2,007,640	2.07	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			18.49000	0.01849	19,640	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,553.96000	3.55396	3,488,650	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.47000	0.00047	0,480	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,215.05000	1.21505	1,160,110	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			252.22000	0.25222	267,220	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,231.29000	1.23129	1,176,070	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			246.97000	0.24697	261,690	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,198.89000	1.19889	1,144,230	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			257.56000	0.25756	272,840	2.04	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			0.00000	0.00000	20,550		0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			0.00000	0.00000	0,000		0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			0.00000	0.00000	0,960		0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			0.00000	0.00000	18,620		0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												445,027,700.68	4,205	13,438
R2030	On	06/11/2014	Bond Future			8.36326	99.12357	8.33884	99.32743			0.00	0	4,661
R2030	On	05/02/2015	Bond Future			8.42334	96.65210	8.39812	96.85941			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.46911	98.30607	8.44271	98.52017			0.00	0	0
Total R2030 Future												0.00	0	4,661
R2030	On	06/11/2014	Bond Future	8.99	Call			5,234.18000	5.23418	5,030,320		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			5,311.39000	5.31139	5,107,530		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			5,388.51000	5.38851	5,184,650		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	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			6,741.22000	6.74122	6,533,910		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			6,592.51000	6.59251	6,385,200		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			6,666.91000	6.66691	6,459,600		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			2,451.09000	2.45109	2,236,990		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/05/2015 Bond Future	8.76	Call			2,529.36000	2.52936	2,315,260		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Call			2,372.72000	2.37272	2,158,620		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			8.61303	101.24616	8.59362	101.43558			0.00	0	10,565
R2037 On 05/02/2015 Bond Future			8.67166	98.55714	8.65166	98.74980			0.00	0	3,280
R2037 On 07/05/2015 Bond Future			8.71764	100.24381	8.69674	100.44302			0.00	0	0
R2037 On 06/08/2015 Bond Future			8.75255	97.84493	8.75000	8.75000			0.00	0	0
Total R2037 Future									0.00	0	13,845
R2037 On 06/11/2014 Bond Future	9.70	Call			9,944.66000	9.94466	9,755,240		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 06/11/2014 Bond Future	9.71	Call			10,027.15000	10.02715	9,837,730		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			9,862.05000	9.86205	9,672,630		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 05/02/2015 Bond Future	9.49	Call			7,591.89000	7.59189	7,399,230		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			7,676.76000	7.67676	7,484,100		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			7,761.50000	7.76150	7,568,840		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			2,829.24000	2.82924	2,630,030		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			2,920.34000	2.92034	2,721,130		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			2,738.01000	2.73801	2,538,800		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	118,420		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	24,050		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	70,180		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	13,845
R204 On 06/11/2014 Bond Future			7.09414	106.29439	7.07470	106.36402		2.92	211,313,247.32	1,988	9,979
R204 On 05/02/2015 Bond Future			7.15716	103.90607	7.13616	103.97708		3.00	209,474,637.12	2,016	1,988
R204 On 07/05/2015 Bond Future			7.17793	105.68279	7.15415	105.75849		3.04	0.00	0	0
R204 On 06/08/2015 Bond Future			7.15555	103.60396	7.12979	103.68090		3.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R204 Future												420,787,884.44	4,004	11,967
R204	On	06/11/2014	Bond Future	6.99	Call			109.23000	0.10923	67,540	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			413.31000	0.41331	441,250	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			120.48000	0.12048	76,280	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			388.61000	0.38861	414,040	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			132.54000	0.13254	85,850	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			364.72000	0.36472	387,660	2.87	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Call			3,217.31000	3.21731	3,147,680	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			3,728.35000	3.72835	3,657,450	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			11.27000	0.01127	11,380	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,664.83000	3.66483	3,593,960	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			12.44000	0.01244	12,580	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,696.60000	3.69660	3,625,720	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			11.86000	0.01186	11,990	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,618.41000	1.61841	1,560,280	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			492.70000	0.49270	510,270	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,575.01000	1.57501	1,517,520	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			512.16000	0.51216	530,370	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,596.65000	1.59665	1,538,830	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			502.36000	0.50236	520,240	3.10	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,340.33000	2.34033	2,278,560	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			478.29000	0.47829	493,460	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,897.15000	3.89715	3,825,480	3.36	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			158.02000	0.15802	163,290	3.36	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,296.64000	2.29664	2,235,300	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			493.05000	0.49305	508,650	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,318.44000	2.31844	2,256,890	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			485.62000	0.48562	501,010	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												420,787,884.44	4,004	13,936
R2044	On	06/11/2014	Bond Future			8.70278	102.92363	8.67834	103.18288			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.75970	100.13536	8.73455	100.39889			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.80471	101.84897	8.77854	102.12056			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.83938	99.35462	8.82000	8.82000			0.00	0	0
Total R2044 Future												0.00	0	3,002
R2044	On	06/11/2014	Bond Future	8.99	Call			3,222.77000	3.22277	2,963,520		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			3,323.26000	3.32326	3,064,010		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 06/11/2014 Bond Future	9.01	Call			3,423.56000	3.42356	3,164,310		0.00	0	0
R2044 On 06/11/2014 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/02/2015 Bond Future	8.99	Call			2,622.88000	2.62288	2,359,350		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			2,723.17000	2.72317	2,459,640		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			2,823.28000	2.82328	2,559,750		0.00	0	0
R2044 On 05/02/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.00	Call			2,259.18000	2.25918	1,987,590		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			2,359.14000	2.35914	2,087,550		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			2,159.06000	2.15906	1,887,470		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	1,029,430		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	925,030		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	820,810		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	3,002
R2048 On 06/11/2014 Bond Future			8.68791	102.39067	8.66347	102.65766			0.00	0	31,463
R2048 On 05/02/2015 Bond Future			8.74581	103.97656	8.72066	104.24791			0.00	0	1,277
R2048 On 07/05/2015 Bond Future			8.78668	101.32067	8.76056	101.60002			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.81683	103.20216	8.80000	8.80000			0.00	0	0
Total R2048 Future									0.00	0	32,740
R2048 On 06/11/2014 Bond Future	9.72	Call			10,498.48000	10.49848	10,231,490		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			10,588.45000	10.58845	10,321,460		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Call			10,678.26000	10.67826	10,411,270		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			7,750.76000	7.75076	7,479,410		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			7,844.46000	7.84446	7,573,110		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			7,937.98000	7.93798	7,666,630		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			5,014.92000	5.01492	4,735,570		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Call			5,112.73000	5.11273	4,833,380		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			4,916.93000	4.91693	4,637,580		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	819,710		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	712,350		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	605,190		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	32,740
R207 On 06/11/2014 Bond Future			7.32386	102.01599	7.29435	102.14117		3.90	40,908,411.99	401	36,349
R207 On 05/02/2015 Bond Future			7.38704	99.95508	7.35566	100.08245		3.89	4,198,113.36	42	3,127
R207 On 07/05/2015 Bond Future			7.42045	101.66480	7.38620	101.79773		3.99	0.00	0	0
R207 On 06/08/2015 Bond Future			7.42131	99.90703	7.38479	100.04227		4.18	0.00	0	0
Total R207 Future									45,106,525.35	443	39,476
R207 On 06/11/2014 Bond Future	7.34	Call			403.49000	0.40349	295,700	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.34	Put			209.92000	0.20992	227,310	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Call			429.56000	0.42956	319,260	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Put			193.65000	0.19365	208,530	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Call			456.52000	0.45652	343,890	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Put			178.29000	0.17829	190,840	3.87	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Call			4,497.19000	4.49719	4,370,810	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			15.98000	0.01598	16,970	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			4,534.89000	4.53489	4,408,460	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			15.28000	0.01528	16,220	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			4,572.53000	4.57253	4,446,050	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			14.54000	0.01454	15,430	4.18	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,543.84000	3.54384	3,424,180	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			219.15000	0.21915	232,420	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			1,972.68000	1.97268	1,875,350	4.05	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			648.14000	0.64814	683,740	4.05	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,479.16000	3.47916	3,360,080	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			229.04000	0.22904	242,890	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,511.46000	3.51146	3,392,080	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			224.05000	0.22405	237,600	4.20	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			2,257.62000	2.25762	2,163,560	4.25	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			915.24000	0.91524	956,420	4.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	06/08/2015	Bond Future	7.76	Call			2,281.74000	2.28174	2,187,220	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			902.92000	0.90292	943,640	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,614.40000	1.61440	1,534,980	4.17	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			1,336.14000	1.33614	1,391,960	4.17	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,233.61000	2.23361	2,140,010	4.25	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			927.70000	0.92770	969,340	4.25	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												45,106,525.35	443	39,612
R208	On	06/11/2014	Bond Future			7.49389	97.04720	7.46443	97.19135		4.81	0.00	0	53,508
R208	On	05/02/2015	Bond Future			7.55693	98.55033	7.52591	98.69697		4.72	0.00	0	0
R208	On	07/05/2015	Bond Future			7.59036	96.83360	7.55701	96.98599		5.05	0.00	0	0
R208	On	06/08/2015	Bond Future			7.59766	98.63183	7.56254	98.78688		5.14	0.00	0	0
Total R208 Future												0.00	0	53,508
R208	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.26	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Put			414.05000	0.41405	457,350	4.79	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			316.86000	0.31686	212,120	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			387.56000	0.38756	426,970	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			340.47000	0.34047	231,960	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			362.16000	0.36216	397,800	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,912.71000	4.91271	4,768,560	5.26	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			294.32000	0.29432	193,470	4.79	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,562.17000	4.56217	4,418,020	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			39.73000	0.03973	42,220	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,476.25000	4.47625	4,332,340	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			43.10000	0.04310	45,830	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,519.17000	4.51917	4,375,140	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			41.36000	0.04136	43,970	4.97	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,684.43000	2.68443	2,565,950	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			639.37000	0.63937	673,280	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,620.18000	2.62018	2,502,860	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			664.29000	0.66429	699,360	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,652.23000	2.65223	2,534,320	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			651.74000	0.65174	686,220	5.13	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			269.31000	0.26931	282,430	5.46	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,020.88000	1.02088	1,064,400	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,916.80000	2.91680	2,804,770	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,006.88000	1.00688	1,049,900	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,946.06000	2.94606	2,833,530	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			993.03000	0.99303	1,035,550	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,760.35000	5.76035	5,618,420	5.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2015	Bond Future	7.99	Call			2,887.65000	2.88765	2,776,120	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			8.53256	78.43911	8.51311	78.59625		11.06	0.00	0	28,803
R209	On	05/02/2015	Bond Future			8.58759	79.65403	8.56759	79.81380		11.32	0.00	0	26
R209	On	07/05/2015	Bond Future			8.62797	77.86636	8.60712	78.03143		12.31	0.00	0	0
R209	On	06/08/2015	Bond Future			8.65653	79.31276	8.63516	79.48073		12.70	0.00	0	0
Total R209 Future												0.00	0	28,829
R209	On	06/11/2014	Bond Future	8.50	Call			595.49000	0.59549	445,110	10.93	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			701.69000	0.70169	708,450	10.93	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,979.90000	1.97990	1,801,660	11.06	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			98.48000	0.09848	77,380	11.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			4.92000	0.00492	2,160	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			7,397.47000	7.39747	7,240,330	11.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.75	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,723.71000	3.72371	3,563,130	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			5.62000	0.00562	2,540	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,735.05000	10.73505	10,577,910	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			4,168.42000	4.16842	4,009,540	11.34	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			10.72000	0.01072	5,550	11.24	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,872.10000	3.87210	3,712,200	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			0.13000	0.00013	0,030	11.52	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			11,055.01000	11.05501	10,897,870	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			7,948.83000	7.94883	7,791,690	11.82	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			6.42000	0.00642	2,980	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,797.91000	3.79791	3,637,690	11.29	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.95	Call			3,426.81000	3.42681	3,264,500	11.24	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.00000	0.00000	0,000	11.82	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			10,412.65000	10.41265	10,255,510	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			2.85000	0.00285	1,110	11.34	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,630.01000	5.63001	5,472,770	11.52	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,461.40000	5.46140	5,307,860	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			354.25000	0.35425	360,480	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,523.29000	5.52329	5,369,480	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			344.14000	0.34414	350,100	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,585.33000	5.58533	5,431,260	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			334.29000	0.33429	339,990	11.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/02/2015	Bond Future	9.00	Call			4,031.88000	4.03188	3,888,000	11.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			686.61000	0.68661	702,500	11.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,601.76000	4.60176	4,469,290	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,504.84000	1.50484	1,537,440	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,501.80000	4.50180	4,370,430	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,554.11000	1.55411	1,587,810	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,551.67000	4.55167	4,419,750	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,529.31000	1.52931	1,562,460	12.48	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,323.55000	2.32355	2,366,000	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,163.54000	5.16354	5,037,540	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			2,295.85000	2.29585	2,337,820	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,763.39000	9.76339	9,608,090	13.38	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			708.01000	0.70801	720,680	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,070.34000	5.07034	4,945,310	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,351.52000	2.35152	2,394,460	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,116.86000	5.11686	4,991,340	12.87	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												0.00	0	59,530
R210	On	06/11/2014	Bond Future			174.04216	174.04216	173.42239	173.42239			0.00	0	628
R210	On	05/02/2015	Bond Future			176.75959	176.75959	176.13040	176.13040			0.00	0	0
R210	On	07/05/2015	Bond Future			177.71362	177.71362	177.00000	177.00000			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	06/11/2014	Bond Future	169.01	Call			4,412.39000	4.41239	5,032,160		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			4,432.39000	4.43239	5,052,160		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			4,422.39000	4.42239	5,042,160		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	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,120.40000	1.12040	1,749,590		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			1,140.40000	1.14040	1,769,590		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			1,130.40000	1.13040	1,759,590		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	723,620		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	713,620		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	703,620		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Option									0.00	0	0
Total For R210									0.00	0	628
R211 On 06/11/2014 Bond Future			132.66764	132.66764	132.65191	132.65191			0.00	0	1,120
R211 On 05/02/2015 Bond Future			133.13296	133.13296	133.11731	133.11731			0.00	0	0
R211 On 07/05/2015 Bond Future			135.42463	135.42463	135.40000	135.40000			0.00	0	0
Total R211 Future									0.00	0	1,120
R211 On 06/11/2014 Bond Future	129.99	Call			2,661.91000	2.66191	2,677,640		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			2,651.91000	2.65191	2,667,640		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			2,641.91000	2.64191	2,657,640		0.00	0	0
R211 On 06/11/2014 Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 05/02/2015 Bond Future	133.01	Call			107.31000	0.10731	122,960		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			127.31000	0.12731	142,960		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			117.31000	0.11731	132,960		0.00	0	0
R211 On 05/02/2015 Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/05/2015 Bond Future	135.00	Call			0.00000	0.00000	424,630		0.00	0	0
R211 On 07/05/2015 Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/05/2015 Bond Future	135.01	Call			0.00000	0.00000	414,630		0.00	0	0
R211 On 07/05/2015 Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211 On 07/05/2015 Bond Future	134.99	Call			0.00000	0.00000	434,630		0.00	0	0
R211 On 07/05/2015 Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option									0.00	0	0
Total For R211									0.00	0	1,120
R212 On 06/11/2014 Bond Future			137.96368	137.96368	138.12576	138.12576			0.00	0	14,864
R212 On 05/02/2015 Bond Future			138.35490	138.35490	138.51988	138.51988			0.00	0	0
R212 On 07/05/2015 Bond Future			140.73651	140.73651	141.00000	141.00000			0.00	0	0
Total R212 Future									0.00	0	14,864
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			3,115.76000	3.11576	2,953,680		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 06/11/2014 Bond Future	134.99	Call			3,135.76000	3.13576	2,973,680		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			3,125.76000	3.12576	2,963,680		0.00	0	0
R212 On 05/02/2015 Bond Future	137.99	Call			529.88000	0.52988	364,900		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			519.88000	0.51988	354,900		0.00	0	0
R212 On 05/02/2015 Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/02/2015	Bond Future	138.01	Call			509.88000	0.50988	344,900		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			0.00000	0.00000	253,490		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			0.00000	0.00000	263,490		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			0.00000	0.00000	273,490		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864
R213	On	06/11/2014	Bond Future			8.39833	89.08010	8.36891	89.31626		9.53	0.00	0	28,655
R213	On	05/02/2015	Bond Future			8.45909	90.45975	8.42874	90.69992		9.74	0.00	0	0
R213	On	07/05/2015	Bond Future			8.50009	88.45940	8.46849	88.70663		10.56	0.00	0	0
R213	On	06/08/2015	Bond Future			8.52822	90.10183	8.50000	8.50000			0.00	0	0
Total R213 Future												0.00	0	28,655
R213	On	06/11/2014	Bond Future	8.85	Put			5.65000	0.00565	3,040	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,831.34000	3.83134	3,592,830	9.82	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			4.94000	0.00494	2,590	9.82	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			3,681.73000	3.68173	3,442,680	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			6.46000	0.00646	3,570	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,756.53000	3.75653	3,517,760	9.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,334.36000	6.33436	6,105,320	10.18	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			224.76000	0.22476	235,890	10.18	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,398.91000	6.39891	6,169,480	10.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			217.87000	0.21787	228,610	10.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,463.55000	6.46355	6,233,760	10.20	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			211.16000	0.21116	221,540	10.20	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,907.79000	3.90779	3,732,220	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,815.51000	1.81551	1,887,170	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,955.19000	3.95519	3,778,660	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,787.21000	1.78721	1,857,910	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,002.85000	4.00285	3,825,350	10.72	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,759.27000	1.75927	1,829,000	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			0.00000	0.00000	296,090		0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			0.00000	0.00000	218,480		0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	140,970		0.00	0	0
Total R213 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213										0.00	0	28,655
R214 On 06/11/2014 Bond Future			8.63273	79.24675	8.61330	79.41129		11.58		0.00	0	6,069
R214 On 05/02/2015 Bond Future			8.68920	80.47416	8.66921	80.64151		11.86		0.00	0	0
R214 On 07/05/2015 Bond Future			8.72871	78.55648	8.70790	78.72927		12.92		0.00	0	0
R214 On 06/08/2015 Bond Future			8.75745	80.01518	8.75000	8.75000				0.00	0	0
Total R214 Future										0.00	0	6,069
R214 On 06/11/2014 Bond Future	9.66	Call			8,112.98000	8.11298	7,948,440	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			9,091.27000	9.09127	8,926,730	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			4,730.31000	4.73031	4,564,580	12.02		0.00	0	2,500
R214 On 06/11/2014 Bond Future	9.20	Put			1.81000	0.00181	0,620	12.02		0.00	0	0
R214 On 06/11/2014 Bond Future	9.64	Call			7,971.31000	7.97131	7,806,770	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			8,042.20000	8.04220	7,877,660	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			6,669.99000	6.66999	6,505,820	12.38		0.00	0	0
R214 On 05/02/2015 Bond Future	9.49	Put			256.59000	0.25659	259,770	12.38		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Call			6,735.21000	6.73521	6,570,860	12.39		0.00	0	0
R214 On 05/02/2015 Bond Future	9.50	Put			249.14000	0.24914	252,140	12.39		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Call			6,800.49000	6.80049	6,635,980	12.40		0.00	0	0
R214 On 05/02/2015 Bond Future	9.51	Put			241.87000	0.24187	244,710	12.40		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Put			1,522.84000	1.52284	1,554,760	13.21		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Call			5,115.34000	5.11534	4,973,940	13.22		0.00	0	0
R214 On 07/05/2015 Bond Future	9.16	Put			1,498.65000	1.49865	1,530,040	13.22		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Call			5,009.95000	5.00995	4,869,610	13.20		0.00	0	0
R214 On 07/05/2015 Bond Future	9.14	Put			1,547.35000	1.54735	1,579,800	13.20		0.00	0	0
R214 On 07/05/2015 Bond Future	9.15	Call			5,062.55000	5.06255	4,921,680	13.21		0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	61,390			0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	20,990			0.00	0	0
R214 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000			0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000			0.00	0	0
R214 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	143,900			0.00	0	0
R214 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000			0.00	0	0
Total R214 Option										0.00	0	5,000
Total For R214										0.00	0	11,069
Total for Bond										931,263,651.18	8,819	443,703
IR CAN On 06/11/2014 Can-Do Interest Rate			145.26692	145.26692	145.24914	145.24914				0.00	0	107
Total IR CANDO ICAA Future										0.00	0	107
Total For IR CANDO ICAA										0.00	0	107

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Can-Do Interest Rate										0.00	0	107
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			474.17300	474.17300	474.87400	474.87400				14,225,190.00	3	429
GOVI On 05/02/2015 GOVI			481.51500	481.51500	482.23000	482.23000				0.00	0	48
GOVI On 07/05/2015 GOVI			489.73500	489.73500	490.48500	490.48500				0.00	0	0
GOVI On 06/08/2015 GOVI			498.71900	498.71900	499.48000	499.48000				0.00	0	0
Total GOVI Future										14,225,190.00	3	477
GOVI On 06/11/2014 GOVI	448.99	Call			258,840.00000	25.88400	251,830,000			0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			258,740.00000	25.87400	251,730,000			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			258,640.00000	25.86400	251,630,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			222,400.00000	22.24000	215,250,000			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			222,300.00000	22.23000	215,150,000			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			222,200.00000	22.22000	215,050,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/05/2015	GOVI	450.01	Call			404,750.00000	40.47500	397,250,000		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			404,950.00000	40.49500	397,450,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Call			404,850.00000	40.48500	397,350,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	499.99	Put			0.00000	0.00000	12,710,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.00	Put			0.00000	0.00000	12,810,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2015	GOVI	500.01	Put			0.00000	0.00000	12,910,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												14,225,190.00	3	477
Total for GOVI												14,225,190.00	3	477
AL12	On	06/11/2014	Index Future			526.37000	526.37000	527.45600	527.45600			0.00	0	0
AL12	On	05/02/2015	Index Future			534.52000	534.52000	535.62700	535.62700			0.00	0	0
AL12	On	07/05/2015	Index Future			543.64500	543.64500	544.79600	544.79600			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			440.96400	440.96400	441.42300	441.42300			0.00	0	3
AL37	On	05/02/2015	Index Future			447.79200	447.79200	448.26100	448.26100			497,049,120.00	111	111
AL37	On	07/05/2015	Index Future			455.43600	455.43600	455.00000	455.00000			0.00	0	0
Total AL37 Future												497,049,120.00	111	114
Total For AL37												497,049,120.00	111	114
AL7T	On	06/11/2014	Index Future			522.13600	522.13600	523.01400	523.01400			0.00	0	4
AL7T	On	05/02/2015	Index Future			530.22000	530.22000	531.11600	531.11600			0.00	0	0
AL7T	On	07/05/2015	Index Future			539.27200	539.27200	540.00000	540.00000			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			476.00700	476.00700	476.74400	476.74400			0.00	0	579
ALBI	On	05/02/2015	Index Future			483.37700	483.37700	484.12900	484.12900			0.00	0	65
ALBI	On	07/05/2015	Index Future			491.62900	491.62900	492.41700	492.41700			0.00	0	0
ALBI	On	06/08/2015	Index Future			500.64800	500.64800	502.00000	502.00000			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			220.80500	220.80500	220.62600	220.62600			0.00	0	1,164
IGOV	On	05/02/2015	Index Future			224.25100	224.25100	224.07100	224.07100			0.00	0	10
IGOV	On	07/05/2015	Index Future			228.10600	228.10600	227.93300	227.93300			0.00	0	0
IGOV	On	06/08/2015	Index Future			232.31700	232.31700	232.00000	232.00000			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 IGOV Future										0.00	0	1,174
Total For IGOV										0.00	0	1,174
ILBI On 06/11/2014 Index Future			598.49800	598.49800	598.18600	598.18600				0.00	0	0
ILBI On 05/02/2015 Index Future			607.92400	607.92400	607.61200	607.61200				0.00	0	157
ILBI On 07/05/2015 Index Future			618.59000	618.59000	619.00000	619.00000				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										497,049,120.00	111	2,093
JIBAR f On 19/11/2014 Jibar Future			6.10000	93.90000	6.08000	93.92000				0.00	0	0
JIBAR f On 17/12/2014 Jibar Future			6.19000	93.81000	6.17000	93.83000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.22000	93.78000	6.20000	93.80000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.30000	93.70000	6.28000	93.72000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.34000	93.66000	6.32000	93.68000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.42000	93.58000	6.40000	93.60000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.56000	93.44000	6.54000	93.46000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.74000	93.26000	6.72000	93.28000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.86000	93.14000	6.84000	93.16000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.98000	93.02000	6.96000	93.04000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			7.10000	92.90000	7.08000	92.92000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			7.22000	92.78000	7.20000	92.80000				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 :										1,442,537,961.18	8,933	454,230
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.55813				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	106.06084	6.85500	106.04141				0.00	0	0
Total AA03 SPOT										0.00	0	0
Total For AA03										0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.72959				0.00	0	0
Total AA04 SPOT										0.00	0	0
Total For AA04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			8.25500	104.63636	8.25500	104.61297			373,126,000,000.00	45,200,000	622,600,000
Total AA05 SPOT									373,126,000,000.00	45,200,000	622,600,000
Total For AA05									373,126,000,000.00	45,200,000	622,600,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.29025			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.92500	103.11204	8.92500	103.08730			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.44113			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.54003			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.12000	100.89400	9.12000	100.86955			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	101.18818	6.97500	101.16938			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				100.00000	0.00000	100.45564			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	103.72682	8.55000	103.70323			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.31000	128.23222	2.31000	276.00027			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.80439			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.44853			0.00	2,060,000,000	1,230,000,000
Total ABFN06 SPOT									0.00	2,060,000,000	1,230,000,000
Total For ABFN06									0.00	2,060,000,000	1,230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.88295				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	100.91716				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	100.93981				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.42865				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2017 Spot Bond				100.00000	0.00000	100.16085				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	99.83595				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	90.82672	100.00000	90.60411				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	171.94667	2.05000	171.89190				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	164.31601	2.76000	164.26056				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	175.17545	2.17000	175.11913				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	184.70235	1.82000	184.64465				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	78.47208	7.74625	78.45604				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN34 On 29/01/2018 Spot Bond			7.74625	78.47208	7.74625	78.45604				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.81493				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.45229				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.32237				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.05000	103.33710	7.05000	103.31734				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN51 SPOT									0.00	0	0
Total For ABN51									0.00	0	0
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	88.92000			0.00	0	0
Total ABN52 SPOT									0.00	0	0
Total For ABN52									0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000			0.00	0	0
Total ABN53 SPOT									0.00	0	0
Total For ABN53									0.00	0	0
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000			0.00	0	0
Total ABN54 SPOT									0.00	0	0
Total For ABN54									0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.60513			0.00	0	0
Total ABN55 SPOT									0.00	0	0
Total For ABN55									0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.14500	106.95934	7.14500	106.93861			0.00	0	0
Total ABN56 SPOT									0.00	0	0
Total For ABN56									0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.28137			0.00	0	0
Total ABN58 SPOT									0.00	0	0
Total For ABN58									0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000			0.00	0	0
Total ABN59 SPOT									0.00	0	0
Total For ABN59									0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000			0.00	0	0
Total ABN60 SPOT									0.00	0	0
Total For ABN60									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.67000	94.51818	2.67000	107.89761			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	101.46134	2.49000	159.12223			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	117.54621	2.39000	214.23043			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.28000	92.13673	9.28000	92.49612				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.93449				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.14500				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	108.65761	9.63000	108.63886				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	95.29000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN78 SPOT									0.00	0	0
Total For ABN78									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.30000	112.35802	9.30000	112.33012			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	91.42877	8.63000	91.40755			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000			0.00	0	0
Total ABN81 SPOT									0.00	0	0
Total For ABN81									0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000			0.00	0	0
Total ABN82 SPOT									0.00	0	0
Total For ABN82									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN84 SPOT									0.00	0	0
Total For ABN84									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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	111.63747	9.39500	111.60948			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000			0.00	0	0
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.05886			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.95577			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.90000	106.93266	7.90000	106.90978		188,810,000,000.00		23,900,000	1,430,000,000
Total ABS10 SPOT								188,810,000,000.00		23,900,000	1,430,000,000
Total For ABS10								188,810,000,000.00		23,900,000	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.63500	104.40017	8.63500	104.37592		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	100.68628	6.80500	100.66797		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	101.30180	8.67500	101.27830		313,167,500,000.00		36,100,000	3,583,077,200
Total ABS6 SPOT								313,167,500,000.00		36,100,000	3,583,077,200
Total For ABS6								313,167,500,000.00		36,100,000	3,583,077,200
ABS7 On 11/09/2026 Spot Bond			9.49500	96.28642	9.49500	96.26175		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	103.10251	7.81000	103.08069		4,686,000,000,000.00		600,000,000	600,000,000
Total ABS9 SPOT								4,686,000,000,000.00		600,000,000	600,000,000
Total For ABS9								4,686,000,000,000.00		600,000,000	600,000,000
ABS12 On 07/12/2023 Spot Bond			2.12000	220.95788	2.12000	279.86398		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	127.99844	1.34000	130.81418		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	130.80144	2.04000	133.38644		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	0.00488	100.00000	0.00486		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	60.62764	100.00000	60.48077		0.00		0	22,222,200
Total ACL01U SPOT								0.00		0	22,222,200
Total For ACL01U								0.00		0	22,222,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL02€ On 15/09/2015 Spot Bond			11.30500	103.42624	11.30500	103.39483				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.93516				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	6.06412	100.00000	6.04927				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.98282				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03€ On 20/08/2015 Spot Bond				100.00000	0.00000	102.65888				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	36.14496	100.00000	36.05644				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04€ On 20/08/2015 Spot Bond				100.00000	0.00000	101.88749				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	66.02394	11.00000	66.00507				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	23.13277	100.00000	23.07612				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
ACL07€ 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
ACL07€ On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.89212				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.97516				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.85508				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.88011				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.89112				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.07044				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.07044				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.08237				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.08237				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				100.00000	0.00000	102.05849				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				100.00000	0.00000	92.21895				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				100.00000	0.00000	100.94697				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.73700				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.86512				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				100.00000	0.00000	100.88991				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				100.00000	0.00000	100.89988				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				100.00000	0.00000	100.87987				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.83506				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.07500	104.85831	9.07500	104.83246				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.04215				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.70293				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.11913				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	169.27433				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	169.29187			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				100.00000	0.00000	100.85499			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				100.00000	0.00000	101.86191			0.00	0	0
Total ACL136 SPOT									0.00	0	0
Total For ACL136									0.00	0	0
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.26735			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				100.00000	0.00000	101.86123			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	102.63844			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.56320			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.89120			0.00	0	0
Total ACL142 SPOT									0.00	0	0
Total For ACL142									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.50631			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.19791			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.85801			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.00675			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.76202				0.00	0	0
Total ACL153 SPOT										0.00	0	0
Total For ACL153										0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.74494				0.00	0	0
Total ACL154 SPOT										0.00	0	0
Total For ACL154										0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.77808				0.00	0	0
Total ACL155 SPOT										0.00	0	0
Total For ACL155										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.84019				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.80509				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.76503				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.77607				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	101.10853	10.23000	101.08066				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.78694				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.77005				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.16058				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	105.75606	9.19500	105.73008				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83711			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	116.71231	1.75000	116.73464			0.00	0	0
Total ACL169 SPOT									0.00	0	0
Total For ACL169									0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	100.96558			0.00	0	0
Total ACL170 SPOT									0.00	0	0
Total For ACL170									0.00	0	0
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.77689			0.00	0	0
Total ACL172 SPOT									0.00	0	0
Total For ACL172									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.81832			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.84306			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.79356			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.89546			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				100.00000	0.00000	101.02560			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.55975			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.78465			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.92550			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.83811			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.81951			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.86192			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.87493			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.24378			0.00	0	0
Total ACL191 SPOT									0.00	0	0
Total For ACL191									0.00	0	0
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.49414			0.00	0	0
Total ACL192 SPOT									0.00	0	0
Total For ACL192									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.87802			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.87802			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92209			0.00	0	0
Total ACL195 SPOT									0.00	0	0
Total For ACL195									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.82326			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.92725			0.00	0	0
Total ACL197 SPOT									0.00	0	0
Total For ACL197									0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.96651			0.00	0	0
Total ACL198 SPOT									0.00	0	0
Total For ACL198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL19ϵ On 20/06/2017 Spot Bond				100.00000	0.00000	100.92209				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL20ϵ On 21/11/2016 Spot Bond				100.00000	0.00000	95.12059				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.89505				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.88260				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	122.99689				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	123.87815				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20ϵ On 20/03/2016 Spot Bond				100.00000	0.00000	100.77375				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL20ϵ On 20/03/2018 Spot Bond				100.00000	0.00000	100.76681				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21ϵ On 20/05/2018 Spot Bond				100.00000	0.00000	101.36262				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.78564				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.06397				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.81832				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.77474			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.77375			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.84600			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.75857			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.95709			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	99.95873			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	102.78897			0.00	0	0
Total ADCP08 SPOT									0.00	0	0
Total For ADCP08									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	16.02160	100.00000	15.98279			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	15.72770	100.00000	15.67806			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	101.39709			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.53749			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.63101			0.00	0	0
Total AHF1C1 SPOT									0.00	0	0
Total For AHF1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	100.18765			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.20585			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.23008			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.17984			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	98.69330	7.68500	98.67286			0.00	0	0
Total AHF3A2 SPOT									0.00	0	0
Total For AHF3A2									0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.22994			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.26645			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	101.28330	8.51500	101.25997		851,500,000,000.00	100,000,000	2,910,000,000	
Total AIR01 SPOT								851,500,000,000.00	100,000,000	2,910,000,000	
Total For AIR01								851,500,000,000.00	100,000,000	2,910,000,000	
AIR02 On 30/04/2023 Spot Bond			9.39500	113.17665	9.39500	113.14827		368,284,000,000.00	39,200,000	19,600,000	
Total AIR02 SPOT								368,284,000,000.00	39,200,000	19,600,000	
Total For AIR02								368,284,000,000.00	39,200,000	19,600,000	
AIR03 On 09/03/2016 Spot Bond			7.26000	106.09099	7.26000	106.07010		1,636,113,600,000.00	225,360,000	214,260,000	
Total AIR03 SPOT								1,636,113,600,000.00	225,360,000	214,260,000	
Total For AIR03								1,636,113,600,000.00	225,360,000	214,260,000	
AIR03U On 26/10/2014 Spot Bond			100.00000	98.91599	100.00000	99.18478		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	105.31186	9.02000	105.28662		187,616,000,000.00	20,800,000	10,400,000	
Total AIR04 SPOT								187,616,000,000.00	20,800,000	10,400,000	
Total For AIR04								187,616,000,000.00	20,800,000	10,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	11.69421	100.00000	11.66818			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	106.07038	9.76000	106.04292			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	163.45315	2.74000	163.39807			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG010 On 09/12/2016 Spot Bond				100.00000	0.00000	101.16314			0.00	0	0
Total ANG010 SPOT									0.00	0	0
Total For ANG010									0.00	0	0
ANG011 On 06/12/2014 Spot Bond				100.00000	0.00000	100.94722			0.00	0	0
Total ANG011 SPOT									0.00	0	0
Total For ANG011									0.00	0	0
ANG012 On 06/06/2015 Spot Bond				100.00000	0.00000	100.98967			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.71923			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	10.10181	100.00000	10.03263		958,100,000,000,000.00	9,581,000,000	28,500,000,000	
Total APF02 SPOT								958,100,000,000,000.00	9,581,000,000	28,500,000,000	
Total For APF02								958,100,000,000,000.00	9,581,000,000	28,500,000,000	
ASN002 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN002 SPOT									0.00	0	0
Total For ASN002									0.00	0	0
ASN004 On 22/03/2016 Spot Bond				100.00000	0.00000	100.88854			0.00	0	0
Total ASN004 SPOT									0.00	0	0
Total For ASN004									0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.00000	0.00000	101.75576			0.00	0	0
Total ASN006 SPOT									0.00	0	0
Total For ASN006									0.00	0	0
ASN007 On 20/12/2016 Spot Bond				100.00000	0.00000	100.76273			0.00	0	0
Total ASN007 SPOT									0.00	0	0
Total For ASN007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN008 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN009 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN010 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.79356				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88954				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN013 On 09/12/2015 Spot Bond				100.00000	0.00000	101.21651				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN015 On 04/04/2017 Spot Bond				100.00000	0.00000	98.52000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN016 On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN017 On 09/03/2016 Spot Bond				100.00000	0.00000	101.10103				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN020 On 09/06/2017 Spot Bond				100.00000	0.00000	95.13479				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			2.64000	130.21983	2.64000	295.95371				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	92.67413				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	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				100.00000	0.00000	98.82366				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 14/08/2017 Spot Bond				100.00000	0.00000	101.58511				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	90.21480				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 07/01/2015 Spot Bond				100.00000	0.00000	100.38605				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.30981				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN35: On 20/12/2016 Spot Bond			100.00000	21.98348	100.00000	21.84465				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				100.00000	0.00000	100.94535				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00: On 20/12/2014 Spot Bond				100.00000	0.00000	100.72415				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.71423				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.64338			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	104.47257	8.66500	104.44822			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				100.00000	0.00000	100.52367			0.00	0	0
Total BAW12 SPOT									0.00	0	0
Total For BAW12									0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.01987			0.00	0	0
Total BAW13 SPOT									0.00	0	0
Total For BAW13									0.00	0	0
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.32416			0.00	0	0
Total BAW15 SPOT									0.00	0	0
Total For BAW15									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.68877			0.00	40,000,000	20,000,000
Total BAW17 SPOT									0.00	40,000,000	20,000,000
Total For BAW17									0.00	40,000,000	20,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.40212			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	105.45151	9.20500	105.42558			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	104.64093	7.38500	104.62009		449,008,000,000.00		60,800,000	30,400,000
Total BAW2 SPOT								449,008,000,000.00		60,800,000	30,400,000
Total For BAW2								449,008,000,000.00		60,800,000	30,400,000
BAW20 On 15/01/2016 Spot Bond			100.00000	31.65459	100.00000	31.51539			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.65061			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	104.41025	8.50000	104.38638			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA01 On 31/03/2016 Spot Bond			10.96776	102.72712	10.96776	102.19632				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.01368	101.22392	11.01368	101.14273				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.04180	101.18449	11.04180	101.11595				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.87228				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond			11.07293	101.22821	11.07293	101.07152				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.65663	101.27401	11.65663	101.24930				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.89182				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.89182				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.89189				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.21776	100.65880	11.21776	100.70433				0.00	0	0
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.16680	101.95156	11.16680	101.15237				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.01368	101.22392	11.01368	101.14273				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA15 On 30/06/2016 Spot Bond			11.04303	101.66420	11.04303	101.33487				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.20107	97.30862	10.20107	100.99571				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.84890				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.83575				0.00	0	0
Total BAYA18 SPOT										0.00	0	0
Total For BAYA18										0.00	0	0
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.83575				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01435				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			10.87993	100.00218	10.87993	100.33546				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.27500	100.47437	11.27500	100.44401				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.81276				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.20000	74.47089	11.20000	98.39730				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01436				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.77482				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA30 On 31/12/2015 Spot Bond			9.28000	89.83495	9.28000	100.72557				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.82426				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.06500	71.30675	11.06500	100.73010				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.80124				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.82043				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.82043				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89584				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.79204				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.83300				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01434				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.83300				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.79357				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.80603			0.00	0	0
Total BAYA44 SPOT									0.00	0	0
Total For BAYA44									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.83309			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.61452			0.00	0	0
Total BAYA46 SPOT									0.00	0	0
Total For BAYA46									0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.65759			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	102.93202	13.96776	102.41476			0.00	0	0
Total BAYB02 SPOT									0.00	0	0
Total For BAYB02									0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.12486	101.66447	15.12486	101.63255			0.00	0	0
Total BAYB03 SPOT									0.00	0	0
Total For BAYB03									0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			13.98726	101.59403	13.98726	101.40770			0.00	0	0
Total BAYB04 SPOT									0.00	0	0
Total For BAYB04									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.06824			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.06824			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	101.06824			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	101.10612			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.93513			0.00	0	0
Total BAYB09 SPOT									0.00	0	0
Total For BAYB09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYC1 On 31/12/2016 Spot Bond			100.00000	22.22318	100.00000	22.18101				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	20.10066	100.00000	20.05197				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	18.29386	100.00000	18.24955				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	11.29250	100.00000	11.26516				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	11.29250	100.00000	11.26516				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.65318	100.00000	13.62010				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.83025	100.00000	11.80159				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.21988				0.00	0	0
Total BCJ03 SPOT										0.00	0	0
Total For BCJ03										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.15551				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.40473				0.00	0	0
Total BCJ05 SPOT										0.00	0	0
Total For BCJ05										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.42849				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	7.69546	100.00000	7.67662				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP4U On 30/06/2019 Spot Bond			100.00000	7.69546	100.00000	7.67662			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959			0.00	0	0
Total BCP86U SPOT									0.00	0	0
Total For BCP86U									0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0
Total BCP87U SPOT									0.00	0	0
Total For BCP87U									0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	81.11111	100.00000	80.93126			0.00	0	0
Total BCP88U SPOT									0.00	0	0
Total For BCP88U									0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.02000	104.54712	2.02000	180.82909			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	98.55434	7.91500	157.48231			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	99.86443	7.91500	157.78677			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	98.81933	8.30000	98.79725			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.14479			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	99.02561	7.66500	99.00504		85,848,000,000.00	11,200,000	105,600,000	
Total BEER02 SPOT								85,848,000,000.00	11,200,000	105,600,000	
Total For BEER02								85,848,000,000.00	11,200,000	105,600,000	
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.13146			0.00	0	0
Total BG22A1 SPOT									0.00	0	0
Total For BG22A1									0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.16522			0.00	0	0
Total BG22A2 SPOT									0.00	0	0
Total For BG22A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	100.16845				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				100.00000	0.00000	100.17921				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C On 21/07/2016 Spot Bond				100.00000	0.00000	100.18995				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D On 21/07/2016 Spot Bond				100.00000	0.00000	100.21970				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22YI On 21/07/2016 Spot Bond			100.00000	21.43435	100.00000	21.38242				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.98152				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.98054				0.00	0	0
Total BG32A2 SPOT										0.00	0	0
Total For BG32A2										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.98012				0.00	0	0
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	99.97998				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	99.97830				0.00	0	0
Total BG32B SPOT										0.00	0	0
Total For BG32B										0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	99.97606				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	20.97152	100.00000	16.73657				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32YI On 30/10/2016 Spot Bond			100.00000	20.97152	100.00000	16.73657			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.88854			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.95420			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.97210			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.05000	102.67061	8.05000	102.64823		1,056,160,000,000.00		131,200,000	131,200,000
Total BG42A4 SPOT								1,056,160,000,000.00		131,200,000	131,200,000
Total For BG42A4								1,056,160,000,000.00		131,200,000	131,200,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.02578			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.12103			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	14.98761	100.00000	14.95090			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	14.98761	100.00000	14.95090			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				100.00000	0.00000	102.02962			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.59882			0.00	5,000,000	505,000,000
Total BID05 SPOT									0.00	5,000,000	505,000,000
Total For BID05									0.00	5,000,000	505,000,000
BID06 On 30/06/2019 Spot Bond			8.37500	68.32541	8.37500	104.73110		174,200,000,000.00		20,800,000	2,210,400,000
Total BID06 SPOT								174,200,000,000.00		20,800,000	2,210,400,000
Total For BID06								174,200,000,000.00		20,800,000	2,210,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.22308				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.51244				0.00	0	0
Total BIDC42 SPOT										0.00	0	0
Total For BIDC42										0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.78285				0.00	0	0
Total BIDC43 SPOT										0.00	0	0
Total For BIDC43										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.25787				0.00	0	0
Total BLG1A4 SPOT										0.00	0	0
Total For BLG1A4										0.00	0	0
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.45523				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.25094				0.00	0	0
Total BLG1B SPOT										0.00	0	0
Total For BLG1B										0.00	0	0
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.31279				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.42519				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.89257				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.65568				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	60.56351	100.00000	60.41518				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.04473				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	100.04616				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.42374				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				100.00000	0.00000	96.78179				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.19529				0.00	0	0
Total BTC005 SPOT										0.00	0	0
Total For BTC005										0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	98.53889				0.00	0	0
Total BTC006 SPOT										0.00	0	0
Total For BTC006										0.00	0	0
BTC007 On 28/01/2015 Spot Bond			100.00000	80.21978	100.00000	80.04386		020,000,000,000,000.00		10,200,000,000	17,100,000,000	
Total BTC007 SPOT								20,000,000,000,000.00		10,200,000,000	17,100,000,000	
Total For BTC007								20,000,000,000,000.00		10,200,000,000	17,100,000,000	
BUS01U On 30/09/2016 Spot Bond			100.00000	26.59157	100.00000	26.52715				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.88290				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.53744				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	99.93995	7.31000	99.91995				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	108.68919	9.20000	108.66262				0.00	0	0
Total CBL08 SPOT										0.00	0	0
Total For CBL08										0.00	0	0
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.57163				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11 On 06/05/2016 Spot Bond			9.10000	101.77750	9.10000	101.75288			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	98.82044	12.26500	98.78796			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.86260			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	103.86156	11.22500	103.83073			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.63904			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	105.00424	9.09000	104.97887			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.39676			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	99.82535	11.66500	99.79461			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.56521			0.00	0	0
Total CBL19 SPOT									0.00	0	0
Total For CBL19									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.28603			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.72452			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	98.01863	9.95500	97.99276			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			9.76500	120.52914	9.76500	120.49774			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	116.92312	9.59500	116.89318			487,426,000,000.00	50,800,000	25,400,000
Total CCT02 SPOT									487,426,000,000.00	50,800,000	25,400,000
Total For CCT02									487,426,000,000.00	50,800,000	25,400,000
CCT03 On 15/03/2025 Spot Bond			8.92500	116.28585	8.92500	116.25781			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.60079			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.40000	101.86706	11.40000	101.83586			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.92341			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.63759			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.65296			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.21992			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.93578			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.13211			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.30460			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	101.41182				0.00	0	0
Total CIG02 SPOT										0.00	0	0
Total For CIG02										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71623				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.74329				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.77465				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.59039				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.56375				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.70454				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	101.80867				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.85510				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.65619				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.29607	10.11000	103.26840				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.48525				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19 On 23/08/2016 Spot Bond			2.76000	120.90776	2.76000	120.86700			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				100.00000	0.00000	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	118.00686	3.14000	120.77096			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	101.34897	8.25000	101.32634			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			2.74000	128.92867	2.74000	123.03674			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN19 On 13/09/2016 Spot Bond			2.40000	126.00101	2.40000	120.24399			0.00	0	0
Total CLN199 SPOT									0.00	0	0
Total For CLN199									0.00	0	0
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	101.18890			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN21 On 17/10/2016 Spot Bond			8.51000	100.31618	8.51000	100.29321			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	100.19195			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN22 On 20/10/2016 Spot Bond				100.00000	0.00000	100.19558			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.56000	100.38415	8.56000	100.36103			0.00	0	0
Total CLN221 SPOT									0.00	0	0
Total For CLN221									0.00	0	0
CLN22 On 20/10/2016 Spot Bond			8.56000	100.38415	8.56000	100.36103			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN221 On 09/12/2016 Spot Bond			8.61000	103.50812	8.61000	103.48429				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				100.00000	0.00000	100.87513				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				100.00000	0.00000	100.96120				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				100.00000	0.00000	100.34673				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.34673				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.58481				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.88679				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	101.35594				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.43907				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.67763	9.35000	101.65238				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.67763	9.35000	101.65238				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.35597				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.35951				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	101.05362				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				100.00000	0.00000	100.87603				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				100.00000	0.00000	100.95162				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				100.00000	0.00000	100.95560				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				100.00000	0.00000	100.87603				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				100.00000	0.00000	100.87603				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN255 On 26/03/2015 Spot Bond				100.00000	0.00000	100.92381				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				100.00000	0.00000	101.70791				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				100.00000	0.00000	101.29289				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				100.00000	0.00000	101.81746				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				100.00000	0.00000	101.81746				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.81746			0.00	0	0
Total CLN260 SPOT									0.00	0	0
Total For CLN260									0.00	0	0
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.18818			0.00	0	0
Total CLN261 SPOT									0.00	0	0
Total For CLN261									0.00	0	0
CLN26(On 26/03/2019 Spot Bond			8.99500	103.23036	8.99500	103.20528			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN26(On 30/04/2017 Spot Bond				100.00000	0.00000	100.88367			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN26(On 20/06/2017 Spot Bond				100.00000	0.00000	100.99029			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.19830			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.19359			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.24394			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN27(On 22/05/2017 Spot Bond				100.00000	0.00000	101.43346			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN27(On 25/05/2017 Spot Bond				100.00000	0.00000	101.62150			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN27(On 20/06/2017 Spot Bond				100.00000	0.00000	101.43116			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN27(On 20/06/2015 Spot Bond				100.00000	0.00000	102.96708			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN28(On 07/06/2017 Spot Bond				100.00000	0.00000	102.17492				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN28 On 21/06/2015 Spot Bond				100.00000	0.00000	101.02569				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN28 On 27/06/2015 Spot Bond				100.00000	0.00000	100.81663				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN28 On 20/09/2015 Spot Bond				100.00000	0.00000	100.78366				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	102.10455				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	101.77903				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.06371				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.83071				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	103.30369				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72405				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.82181				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.59969				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.93219				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72420				0.00	100,000,000	100,000,000
Total CLN297 SPOT										0.00	100,000,000	100,000,000
Total For CLN297										0.00	100,000,000	100,000,000
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.72420				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71670				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	126.87061				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	102.27708				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	126.95430				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	126.36819				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	126.82706				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	126.04475				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	123.57426				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.82426				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN314 On 14/11/2022 Spot Bond			10.56000	97.45637	10.56000	98.90774				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.08000	95.29972	11.08000	95.60668				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68586				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.93393				0.00	0	100,000,000
Total CLN317 SPOT										0.00	0	100,000,000
Total For CLN317										0.00	0	100,000,000
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.78292				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10848				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.95139				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.18357	8.80500	99.95318				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.82326				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10953				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	119.80866				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.85987				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.87470				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.93196				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.89521				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23490				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23490				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	78.27921				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.97528				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68586				0.00	0	0
Total CLN333 SPOT										0.00	0	0
Total For CLN333										0.00	0	0
CLN334 On 20/09/2015 Spot Bond				100.00000	0.00000	109.57700				0.00	0	0
Total CLN334 SPOT										0.00	0	0
Total For CLN334										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	109.57700				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02218				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.00000	0.00000	101.07667				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.68971				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				100.00000	0.00000	101.22742				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				100.00000	0.00000	101.01505				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.78495				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.90433				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02197				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	101.69951				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.67042				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.01934				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.30164				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	101.19644				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	99.97761				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN356 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10581				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.75194				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			10.55000	100.76673	10.55000	101.05638				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.74000	105.66029	9.74000	105.97193				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.81708				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	99.78840				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.88000	107.05293	11.88000	107.42556				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	99.77966				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			11.91000	107.22737	11.91000	107.12629				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.34000	106.78730	10.34000	106.69957				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	99.77966				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.04576			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	100.99110			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.91519			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	100.93196			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.82326			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71438			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.25500	104.03732	9.25500	103.95934			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	100.83521			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	100.90729			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.55000	101.14251	10.55000	101.11380			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	101.19025	11.00000	98.50565			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 21/07/2015 Spot Bond				100.00000	0.00000	100.16097			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.92209				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.14529				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.67000	103.40951	11.67000	103.31237				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.00882				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.82326				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	107.33913				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.87766				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN390 On 01/10/2016 Spot Bond			100.00000	28.63198	100.00000	28.49411				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.24146				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.10396				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	100.15721				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39: On 20/09/2022 Spot Bond				100.00000	0.00000	100.10998			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.53944	7.01000	40.15117			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	166.75328			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.30000	98.81933	8.30000	141.98924			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	35.77850	7.91500	157.48231			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	36.20665	7.91500	157.78677			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	93.18415			0.00	0	0
Total CLNF01 SPOT									0.00	0	0
Total For CLNF01									0.00	0	0
CLNF0: On 20/10/2015 Spot Bond				100.00000	0.00000	93.12588			0.00	0	0
Total CLNF02 SPOT									0.00	0	0
Total For CLNF02									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.43590			0.00	0	0
Total CLNF03 SPOT									0.00	0	0
Total For CLNF03									0.00	0	0
CLNF0: On 10/10/2016 Spot Bond				100.00000	0.00000	100.43590			0.00	0	0
Total CLNF04 SPOT									0.00	0	0
Total For CLNF04									0.00	0	0
CLNF0: On 20/09/2016 Spot Bond				100.00000	0.00000	100.88511			0.00	0	0
Total CLNF05 SPOT									0.00	0	0
Total For CLNF05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	100.82905				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.84012				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF0 On 10/07/2017 Spot Bond				100.00000	0.00000	100.43110				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.83811				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	100.10848				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				100.00000	0.00000	100.76483				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				100.00000	0.00000	100.80347				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				100.00000	0.00000	100.79852				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				100.00000	0.00000	100.80347				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.55646				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				100.00000	0.00000	100.33286				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	106.58713	8.87000	104.79768				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			8.45000	105.27641	8.45000	105.25260			429,260,000,000.00	50,800,000	775,400,000
Total COJ04 SPOT									429,260,000,000.00	50,800,000	775,400,000
Total For COJ04									429,260,000,000.00	50,800,000	775,400,000
COJ05 On 05/06/2023 Spot Bond			9.89500	118.04849	9.89500	118.01734			825,243,000,000.00	83,400,000	20,041,700,000
Total COJ05 SPOT									825,243,000,000.00	83,400,000	20,041,700,000
Total For COJ05									825,243,000,000.00	83,400,000	20,041,700,000
COJ06 On 09/12/2015 Spot Bond			8.18500	106.94273	8.18500	106.91929			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	107.28628	9.46500	107.25887			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.52000	108.05343	9.52000	108.02598			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	96.38129	9.87000	96.35578			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	97.59831	10.64500	97.57051			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	95.36493	10.64500	95.33790			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.32601			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.33946			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.23035			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.27158			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.00000	0.00000	101.33354				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.76885				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	72.39505	100.00000	72.26123		500,000,000,000,000.00		25,000,000,000	25,000,000,000	25,000,000,000
Total CPL023 SPOT								10,000,000,000,000.00		25,000,000,000	25,000,000,000	25,000,000,000
Total For CPL023								10,000,000,000,000.00		25,000,000,000	25,000,000,000	25,000,000,000
CPV01 On 30/06/2029 Spot Bond			10.77500	102.23260	10.77500	104.78701				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	12.62091	100.00000	12.58999				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	4.28403	100.00000	4.27050				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	12.67088	100.00000	12.63088				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 28/01/2016 Spot Bond			100.00000		0.00000	100.07662				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	99.26981	7.77500	98.21178				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 21/11/2014 Spot Bond			100.00000		0.00000	101.19093				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond			100.00000		0.00000	101.13831				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	100.98453			0.00	0	0
Total DENG54 SPOT									0.00	0	0
Total For DENG54									0.00	0	0
DLT01L On 28/11/2014 Spot Bond			100.00000	95.82408	100.00000	95.58149			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				100.00000	0.00000	101.05478			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.44720			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.70733			0.00	0	0
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.00877			0.00	0	0
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.62478			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	97.43375			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.07471			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.17485			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	101.20706			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.93689			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.78628			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	106.16222	8.45500	106.13820			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	117.09699	7.36000	117.07387			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	107.07232	8.27500	107.04873		1,709,991,512,500.00	206,645,500	10,350,314,900	
Total DV22 SPOT								1,709,991,512,500.00	206,645,500	10,350,314,900	
Total For DV22								1,709,991,512,500.00	206,645,500	10,350,314,900	
DV23 On 27/02/2023 Spot Bond			8.92000	107.96742	8.92000	107.94183		239,166,608,000.00	26,812,400	8,611,869,200	
Total DV23 SPOT								239,166,608,000.00	26,812,400	8,611,869,200	
Total For DV23								239,166,608,000.00	26,812,400	8,611,869,200	
DV24 On 18/02/2024 Spot Bond			8.97000	106.37482	8.97000	106.34945		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	108.15230	9.31000	108.12556		0.00	0	300,000,000	
Total DV29 SPOT								0.00	0	300,000,000	
Total For DV29								0.00	0	300,000,000	
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.92168		0.00	60,000,000	30,000,000	
Total DVC003 SPOT								0.00	60,000,000	30,000,000	
Total For DVC003								0.00	60,000,000	30,000,000	
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.84174		0.00	0	0	
Total DVC004 SPOT								0.00	0	0	
Total For DVC004								0.00	0	0	
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.66620		0.00	0	0	
Total DVC005 SPOT								0.00	0	0	
Total For DVC005								0.00	0	0	
DVC00: On 29/06/2015 Spot Bond				100.00000	0.00000	100.55696		0.00	0	0	
Total DVC006 SPOT								0.00	0	0	
Total For DVC006								0.00	0	0	
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	100.81129		0.00	0	0	
Total DVC007 SPOT								0.00	0	0	
Total For DVC007								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.47705			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.79010			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.58696			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	129.59255	7.74500	129.56579			0.00	0	2,038,220,000
Total E170 SPOT									0.00	0	2,038,220,000
Total For E170									0.00	0	2,038,220,000
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	92.48161			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT									0.00	0	0
Total For EFC02									0.00	0	0
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT									0.00	0	0
Total For EFC03									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EL15 On 29/06/2015 Spot Bond			0.20000	102.86489	0.20000	136.38388			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			2.03000	123.18945	2.06000	122.72734			0.00	0	500,000,000
Total EL28 SPOT									0.00	0	500,000,000
Total For EL28									0.00	0	500,000,000
EL29 On 19/11/2029 Spot Bond			2.07000	111.36019	2.07000	111.32472			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.09000	111.10501	2.09000	111.06955			0.00	0	9,800,000,000
Total EL30 SPOT									0.00	0	9,800,000,000
Total For EL30									0.00	0	9,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL31 On 02/06/2031 Spot Bond			2.16000	103.00436	2.16000	102.97127			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.35500	107.92996	9.35500	107.90315		650,312,825,000.00		69,515,000	58,315,000
Total EMM01 SPOT								650,312,825,000.00		69,515,000	58,315,000
Total For EMM01								650,312,825,000.00		69,515,000	58,315,000
EMM02 On 11/03/2021 Spot Bond			9.20500	108.60396	9.20500	108.57697			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	102.04072	9.69500	102.01446			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.93500	98.40524	9.93500	100.70740			0.00	0	600,000,000
Total EMM04 SPOT									0.00	0	600,000,000
Total For EMM04									0.00	0	600,000,000
EMM05 On 17/04/2029 Spot Bond			10.08500	104.77541	10.08500	103.11301		15,127,500,000,000.00		1,500,000,000	5,833,332,900
Total EMM05 SPOT								15,127,500,000,000.00		1,500,000,000	5,833,332,900
Total For EMM05								15,127,500,000,000.00		1,500,000,000	5,833,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.51826			0.00	0	0
Total EPF001 SPOT									0.00	0	0
Total For EPF001									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.30387			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.96700			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	99.85970			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				100.00000	0.00000	101.29081			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	101.33402			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQ209L On 11/06/2015 Spot Bond			100.00000	59.88395	100.00000	59.69493				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211L On 14/11/2014 Spot Bond			100.00000	99.21036	100.00000	98.94997				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212L On 12/02/2015 Spot Bond			100.00000	83.19282	100.00000	83.01619				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	133.55411	3.00000	133.50809				0.00	0	0
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.16500	105.31398	11.16500	105.28289				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.84258				0.00	0	0
Total EQS04 SPOT										0.00	0	0
Total For EQS04										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.78813				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.70581				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	97.64644	9.64500	97.62118				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	100.51050				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.37095				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3A8 On 17/11/2014 Spot Bond				100.00000	0.00000	101.69766				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	101.56976				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.66791				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERSA1 On 17/08/2015 Spot Bond				100.00000	0.00000	101.88683				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.42966				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.48838				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.41790				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.46685				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.43242				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.41277				0.00	0	0
Total ERSA19 SPOT										0.00	0	0
Total For ERSA19										0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.05000	101.84030	7.05000	101.82091				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			7.60500	105.18839	7.60500	105.16683			96,351,547,500.00	12,669,500	5,408,369,500
Total ES18 SPOT									96,351,547,500.00	12,669,500	5,408,369,500
Total For ES18									96,351,547,500.00	12,669,500	5,408,369,500
ES23 On 25/01/2023 Spot Bond			8.28000	112.73506	8.28000	112.71022			195,364,116,000.00	23,594,700	6,562,374,700
Total ES23 SPOT									195,364,116,000.00	23,594,700	6,562,374,700
Total For ES23									195,364,116,000.00	23,594,700	6,562,374,700
ES26 On 02/04/2026 Spot Bond			8.61500	95.10144	8.61500	95.07941			3,049,806,488,000.00	354,011,200	6,941,611,200
Total ES26 SPOT									3,049,806,488,000.00	354,011,200	6,941,611,200
Total For ES26									3,049,806,488,000.00	354,011,200	6,941,611,200
ES33 On 15/09/2033 Spot Bond			9.38500	84.38769	9.36500	84.51954			50,610,237,043,500.00	5,392,673,100	135,010,750,000
Total ES33 SPOT									50,610,237,043,500.00	5,392,673,100	135,010,750,000
Total For ES33									50,610,237,043,500.00	5,392,673,100	135,010,750,000
ES42 On 25/04/2042 Spot Bond			9.46500	90.72126	9.46500	90.69821			335,061,000,000.00	35,400,000	22,217,700,000
Total ES42 SPOT									335,061,000,000.00	35,400,000	22,217,700,000
Total For ES42									335,061,000,000.00	35,400,000	22,217,700,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.51820			0.00	0	0
Total EXX01 SPOT									0.00	0	0
Total For EXX01									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.56651			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.38616			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.24889			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.71029			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				100.00000	0.00000	101.08848			0.00	0	0
Total FIFC11 SPOT									0.00	0	0
Total For FIFC11									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	100.92712			0.00	0	0
Total FIFC12 SPOT									0.00	0	0
Total For FIFC12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.40688				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	10.19606	100.00000	10.17136				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	9.92319	100.00000	9.89915				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.93023				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.42498				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	101.03754				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	101.10902				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	101.10754	9.06500	101.08305				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.92758				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.92751				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.04110				0.00	0	0
Total FRB10 SPOT										0.00	0	0
Total For FRB10										0.00	0	0
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.51909				0.00	690,000,000	690,000,000
Total FRB11 SPOT										0.00	690,000,000	690,000,000
Total For FRB11										0.00	690,000,000	690,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.30989			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.33158			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	104.38575	9.95500	104.26637			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	107.96935	10.86500	107.93814			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.93508			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	131.67691	2.14000	132.51778			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	129.74132	2.15000	279.24959			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			2.39000	104.16650	2.39000	110.69197			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	101.69021	2.47000	159.48123			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	119.40302	2.28000	217.61516			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	106.72416	7.41500	106.70270			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	63.30938	7.80200	62.66165			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.45500	40.53768	9.45500	39.62735			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.69000	39.24802	9.69000	38.31166			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	74.79508	100.00000	74.64213			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	77.18007	100.00000	77.02991			0.00	0	0
Total FRC03U SPOT									0.00	0	0
Total For FRC03U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.57942			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC10: On 20/06/2017 Spot Bond				100.00000	0.00000	100.98529			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.85515			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC11: On 20/06/2017 Spot Bond				100.00000	0.00000	100.93726			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	100.20039	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	100.20039	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				100.00000	0.00000	100.92209			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC12(On 20/06/2017 Spot Bond				100.00000	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				100.00000	0.00000	100.87964				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				100.00000	0.00000	101.04956				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.90729				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	100.16101	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				100.00000	0.00000	100.96351				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.18259			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.14831			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.10742	100.09221	18.06304			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.82525				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	110.70696				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.09505				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.59203				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.91715				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.92719				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.84809				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.86283				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.12378				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.84801				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	58.47750	13.22500	58.45660				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.80050				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.80149				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.17525				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.83713				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.62500	95.67462	3.62500	98.94777				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.87272				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.87272				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	101.61232				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	100.68586				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	98.90788				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.82326				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.80446				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	102.17380			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	100.93887			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 10/02/2016 Spot Bond				100.00000	0.00000	101.67040			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	102.15087			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC181 On 26/01/2021 Spot Bond				100.00000	0.00000	100.04896			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.07471			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	100.85492			0.00	0	0
Total FRC184 SPOT									0.00	0	0
Total For FRC184									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	101.06083			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC181 On 20/03/2016 Spot Bond				100.00000	0.00000	100.79555			0.00	0	0
Total FRC186 SPOT									0.00	0	0
Total For FRC186									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	100.86283			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	100.86283			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC191 On 14/03/2016 Spot Bond				100.00000	0.00000	100.88859			0.00	0	0
Total FRC190 SPOT									0.00	0	0
Total For FRC190									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19 On 02/04/2017 Spot Bond				100.00000	0.00000	100.57044				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				100.00000	0.00000	100.60113				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				100.00000	0.00000	100.78579				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				100.00000	0.00000	100.41865				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19 On 20/06/2024 Spot Bond				100.00000	0.00000	100.91025				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				100.00000	0.00000	100.40022				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				100.00000	0.00000	100.76773				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				100.00000	0.00000	100.37854				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				100.00000	0.00000	100.37957				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				100.00000	0.00000	100.26500				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				100.00000	0.00000	100.24082				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				100.00000	0.00000	100.26500				0.00	270,000,000	180,000,000
Total FRC202 SPOT										0.00	270,000,000	180,000,000
Total For FRC202										0.00	270,000,000	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	100.23985			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				100.00000	0.00000	101.88512			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	101.22618	8.75000	101.99540			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				100.00000	0.00000	102.69154			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	11.85845	100.00000	11.82102			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	10.82573	100.00000	10.79157			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				100.00000	0.00000	100.60851			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	1.33030	100.00000	1.32341			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.61706			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				100.00000	0.00000	100.92011			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.91515			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.14688			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02107			0.00	0	0
Total FRC61 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 FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.38000	117.37638	3.38000	122.26561				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.93115				0.00	0	0
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.94016				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	108.39195	3.36000	122.42361				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.38000	105.73915	3.38000	122.26561				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	102.22794	2.66000	127.11496				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	101.45160	2.73000	134.29917				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02377				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.81500				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.92518				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	101.82861				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.07314				0.00	0	0
Total FRC86 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 FRC86										0.00	0	0
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	101.03518				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.88556				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.88457				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.09942				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.85872				0.00	0	0
Total FRD003 SPOT										0.00	0	0
Total For FRD003										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	10.00914	100.00000	9.98462				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	24.23604	100.00000	24.17668				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	57.78189	100.00000	57.60149				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	18.18393	100.00000	18.12654				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	150.44876	4.80000	150.38981				0.00	0	0
Total FRI15 SPOT										0.00	0	0
Total For FRI15										0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.66276				0.00	0	0
Total FRJ15 SPOT										0.00	0	0
Total For FRJ15										0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.37576				0.00	60,000,000	30,000,000
Total FRJ16 SPOT										0.00	60,000,000	30,000,000

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 FRJ16									0.00	60,000,000	30,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.30975			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				100.00000	0.00000	102.53663			0.00	40,000,000	20,000,000
Total FRJ18 SPOT									0.00	40,000,000	20,000,000
Total For FRJ18									0.00	40,000,000	20,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.53177			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.57632			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.32424			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.11800	82.54389	2.11800	101.37455			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.45500	101.93472	2.45500	133.74201			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 21/01/2017 Spot Bond				100.00000	0.00000	100.15922			0.00	0	0
Total FRS102 SPOT									0.00	0	0
Total For FRS102									0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.19512	10.38000	100.16722			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond			10.38000	100.19512	10.38000	100.16722			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS105 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000			0.00	0	0
Total FRS105 SPOT									0.00	0	0
Total For FRS105									0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.00000	0.00000	99.97542			0.00	0	0
Total FRS107 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 FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.59500	99.45912	2.59500	107.94507				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.59000	207.48731	2.59000	208.24079				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.56500	108.55643	2.56500	108.52038				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.00000	0.00000	100.44947				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.62000	206.60685	2.62000	207.36022				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.48000	109.82121	2.48000	109.78501				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.65500	106.84117	2.65500	106.80544				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.60240				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	50.72400				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	101.50507				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.76000	105.30459	2.76000	104.84592				0.00	0	0
Total FRS119 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 FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.74000	112.68800	2.74000	258.32079			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			2.79000	110.42736	2.79000	256.51250			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	125.00453	2.66000	269.05064			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.16000	129.64637	2.16000	279.04515			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.88000	123.02613	2.88000	264.79089			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	102.26026	2.51000	129.35936			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.03929			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	133.42886	2.04000	129.30793			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.20170			0.00	100,000,000	50,000,000
Total FRS56 SPOT									0.00	100,000,000	50,000,000
Total For FRS56									0.00	100,000,000	50,000,000
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.47596			0.00	0	0
Total FRS59 SPOT									0.00	0	0
Total For FRS59									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.83522			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	107.89905	2.43500	107.86361			0.00	0	0
Total FRS64 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 FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	19.15865	104.97509	19.10965				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	23.30414	101.07593	23.24651				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	15.60038	100.44759	15.56202				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	21.69031	100.76967	21.63682				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	116.39742	2.11000	116.36018				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.34000	97.40975	2.34000	111.19947				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.60679				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.37000	97.14281	2.37000	110.89466				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.48292				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.36000	127.76499	2.36000	348.41773				0.00	0	0
Total FRS90 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 FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.71902			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.36954			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	101.93014	6.48500	101.91246			0.00	0	100,000,000
Total FRX15 SPOT									0.00	0	100,000,000
Total For FRX15									0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.54000	101.77148	7.54000	101.75067			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	102.66048	7.86000	102.63861			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.05500	107.70327	8.05500	107.67991			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	105.89361	8.55500	105.86951		479,080,000,000.00		56,000,000	800,000,000
Total FRX19 SPOT								479,080,000,000.00		56,000,000	800,000,000
Total For FRX19								479,080,000,000.00		56,000,000	800,000,000
FRX20 On 01/10/2020 Spot Bond			8.78500	100.52566	8.78500	100.50191			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	92.08921	9.36000	92.06594			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	112.66785	9.42500	112.63950			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	100.44345	9.73500	99.07938			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX26										0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.09000	97.10630	10.09000	97.08032				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	80.85812	10.06500	80.83632				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.70467				0.00	0	0
Total FS1A2 SPOT										0.00	0	0
Total For FS1A2										0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.72980				0.00	0	0
Total FS1A3 SPOT										0.00	0	0
Total For FS1A3										0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.73984				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				100.00000	0.00000	100.76488				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.80498				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.83504				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.96517				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.30156				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.35874				0.00	0	30,000,000
Total FS2A3 SPOT										0.00	0	30,000,000

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 FS2A3										0.00	0	30,000,000
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	101.37214				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.41028				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.46752				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.51522				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.72498				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.55539				0.00	0	0
Total GBL01 SPOT										0.00	0	0
Total For GBL01										0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.73501				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	101.85611	8.85000	101.83188				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				100.00000	0.00000	101.46153				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

Contract 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 GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.03864			0.00	0	0
Total GRH1A1 SPOT									0.00	0	0
Total For GRH1A1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.03944			0.00	0	0
Total GRH1A2 SPOT									0.00	0	0
Total For GRH1A2									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.04097			0.00	0	160,000,000
Total GRH1A3 SPOT									0.00	0	160,000,000
Total For GRH1A3									0.00	0	160,000,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.04287			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.04550			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.08391			0.00	0	0
Total GRT01 SPOT									0.00	0	0
Total For GRT01									0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	102.29070			0.00	220,000,000	220,000,000
Total GRT02 SPOT									0.00	220,000,000	220,000,000
Total For GRT02									0.00	220,000,000	220,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.28960			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.06439			0.00	5,000,000	5,000,000
Total GRT04 SPOT									0.00	5,000,000	5,000,000
Total For GRT04									0.00	5,000,000	5,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.21753			0.00	0	0
Total GRT05 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 GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.01327				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.51171				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.71796				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.22132				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.62495				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.86497				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.04741				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.49144				0.00	220,000,000	110,000,000
Total HILB01 SPOT										0.00	220,000,000	110,000,000
Total For HILB01										0.00	220,000,000	110,000,000
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.93036				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.90343				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.90221				0.00	0	0
Total HILB04 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 HILB04										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	101.41782				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				100.00000	0.00000	100.24605				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.19127				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	101.16194	7.44079	97.41928				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.19976				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	100.71812	8.44094	104.41639				0.00	0	0
Total HMS1C5 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 HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.21067				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	100.73019	8.89118	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.22399				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				100.00000	0.00000	100.25920				0.00	0	0
Total HPF01 SPOT										0.00	0	0
Total For HPF01										0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.32548				0.00	0	0
Total HPF02 SPOT										0.00	0	0
Total For HPF02										0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.33666				0.00	0	0
Total HPF03 SPOT										0.00	0	0
Total For HPF03										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.80706				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	104.02229	8.88000	103.99773				0.00	0	0
Total HPF05 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 HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.97000	110.47451	7.97000	110.45105			850,399,000,000.00	106,700,000	2,020,200,000
Total HWAY20 SPOT									850,399,000,000.00	106,700,000	2,020,200,000
Total For HWAY20									850,399,000,000.00	106,700,000	2,020,200,000
HWAY2 On 07/12/2023 Spot Bond			1.96000	131.56138	1.96000	283.16845			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	134.37478	1.97000	289.22385			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			9.32500	101.58964	9.32500	101.56449			820,600,000,000.00	88,000,000	4,045,200,000
Total HWAY34 SPOT									820,600,000,000.00	88,000,000	4,045,200,000
Total For HWAY34									820,600,000,000.00	88,000,000	4,045,200,000
HWAY3 On 31/07/2035 Spot Bond			9.26500	102.12400	9.26500	102.09887			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	86.46081	100.00000	86.25592			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	22.57243	100.00000	22.51714			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	56.95232	100.00000	56.81435			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	27.21652	100.00000	27.15059			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	15.94407	100.00000	15.90544			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	87.84958	100.00000	87.64141			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	117.64243	1.73000	117.60603			164,090,500,000,000.00	94,850,000,000	95,568,300,000
Total I2025 SPOT									164,090,500,000,000.00	94,850,000,000	95,568,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									4,090,500,000,000.00	94,850,000,000	95,568,300,000
I2038 On 31/01/2038 Spot Bond			1.83000	123.87747	1.83500	123.72617			805,200,000,000.00	440,000,000	94,590,300,000
Total I2038 SPOT									805,200,000,000.00	440,000,000	94,590,300,000
Total For I2038									805,200,000,000.00	440,000,000	94,590,300,000
I2046 On 31/03/2046 Spot Bond			1.89000	123.35074	1.89000	123.31198			170,100,000,000.00	90,000,000	49,200,000,000
Total I2046 SPOT									170,100,000,000.00	90,000,000	49,200,000,000
Total For I2046									170,100,000,000.00	90,000,000	49,200,000,000
I2050 On 31/12/2050 Spot Bond			1.93000	131.90614	1.93000	131.86462			289,500,000,000.00	150,000,000	25,113,800,000
Total I2050 SPOT									289,500,000,000.00	150,000,000	25,113,800,000
Total For I2050									289,500,000,000.00	150,000,000	25,113,800,000
IBC01 On 16/03/2015 Spot Bond				100.00000	0.00000	96.30000			0.00	0	0
Total IBC01 SPOT									0.00	0	0
Total For IBC01									0.00	0	0
IBL11 On 12/03/2015 Spot Bond			7.30500	102.44802	7.30500	102.42805			0.00	0	0
Total IBL11 SPOT									0.00	0	0
Total For IBL11									0.00	0	0
IBL13 On 12/03/2015 Spot Bond				100.00000	0.00000	101.48858			0.00	0	0
Total IBL13 SPOT									0.00	0	0
Total For IBL13									0.00	0	0
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.40283			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	102.95296	8.11000	102.93035			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	107.76728	7.75000	107.74464			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	102.18184	7.93000	102.16024			0.00	0	0
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	99.90940			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.90395			0.00	60,000,000	30,000,000
Total IBL33 SPOT									0.00	60,000,000	30,000,000

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 IBL33									0.00	60,000,000	30,000,000
IBL34 On 31/01/2017 Spot Bond			1.50000	101.57870	1.50000	130.35871			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	104.96137	2.11000	132.77771			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.76119			0.00	0	0
Total IBL37 SPOT									0.00	0	0
Total For IBL37									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.61334			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	103.30396	7.87000	103.28206			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.22988			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.93460			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.62174			0.00	0	0
Total IBL43 SPOT									0.00	0	0
Total For IBL43									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.49500	101.14787	8.49500	101.12489			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	95.19081	8.93500	95.16821		42,679,814,500,000.00	4,776,700,000	2,383,000,000	
Total IBL46 SPOT								12,679,814,500,000.00	4,776,700,000	2,383,000,000	
Total For IBL46								12,679,814,500,000.00	4,776,700,000	2,383,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.08320			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	98.74304	7.95000	98.72190			0.00	0	0
Total IBL49 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 IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.98500	102.70746	8.98500	102.65965				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.96419				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.96315				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.73045	7.90000	100.70925				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	101.46181	8.27500	101.43945				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.95897				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.47527				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	103.85332	7.52000	103.83249				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	105.30038	8.23500	105.27730				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	107.44817	9.37000	107.42143				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.58694				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.01297				0.00	0	0
Total IBL62 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 IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.99989				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00582	100.00000	0.00581				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.22581				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.13973				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	98.96109	8.60500	98.93820				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	100.15392	5.00000	100.14053				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	100.15392	5.00000	100.14053				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	101.22870	5.00000	101.21512				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	100.14935	5.00000	100.13577				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	100.50454	4.00000	100.49354				0.00	0	0
Total IDCP05 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 IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.26649	4.00000	100.13066				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	32.63814	100.00000	32.53625				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	32.39836	100.00000	32.29721				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	32.39836	100.00000	32.29721				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	105.30501	9.20000	105.27899				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.69610				0.00	0	0
Total IHL01 SPOT										0.00	0	0
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.69610				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.69770				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	8.16513	100.00000	8.14513				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				100.00000	0.00000	101.33531				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				100.00000	0.00000	100.64742				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	80.57395	100.00000	80.39648				0.00	0	0
Total IM103U 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 IM103U										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.86000	101.11203	8.86000	101.08828				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.29221				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	10.30369	100.00000	10.27872				0.00	0	0
Total IN191U SPOT										0.00	0	0
Total For IN191U										0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	57.78189	100.00000	57.60149				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	82.57919	100.00000	82.39278				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	89.68059	100.00000	89.46078				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	8.97476	100.00000	8.93529				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	98.64865	100.00000	99.88923				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	98.29949	100.00000	98.03943				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	94.82252	100.00000	94.58063				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	99.45504	100.00000	99.72678				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	98.64865	100.00000	98.38275				0.00	0	0
Total IN472U 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 INA472U									0.00	0	0
INA444 On 28/10/2014 Spot Bond			6.25000	99.96577	6.25000	99.98288			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	99.91446	6.25000	99.81200			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	99.79167	6.35000	99.68783			0.00	0	0
Total INA446 SPOT									0.00	0	0
Total For INA446									0.00	0	0
INA447 On 18/11/2014 Spot Bond			6.35000	99.67054	6.35000	99.56695			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	99.54971	6.35000	99.44637			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	99.30352	6.40000	99.19988		102,400,000,000,000.00	16,000,000,000	4,000,000,000	
Total INA450 SPOT								12,400,000,000,000.00	16,000,000,000	4,000,000,000	
Total For INA450								12,400,000,000,000.00	16,000,000,000	4,000,000,000	
INA503 On 13/01/2015 Spot Bond			6.45000	98.69199	6.45000	98.58883		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	98.57166	6.45000	98.46874		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	98.33186	6.45000	98.22945		0.00	0	0	
Total INA506 SPOT								0.00	0	0	
Total For INA506								0.00	0	0	
INA507 On 10/02/2015 Spot Bond			100.00000	77.99145	100.00000	100.00000		0.00	0	0	
Total INA507 SPOT								0.00	0	0	
Total For INA507								0.00	0	0	
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.75529		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	102.16857	10.96776	101.79109		0.00	0	0	
Total ING115 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 ING115										0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.96776	100.92931	10.96776	100.89459				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.89469				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.43266				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.87806				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.47560	6.50000	100.45794				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.89741				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.45628				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.90100				0.00	0	0
Total ING204 SPOT										0.00	0	0
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.30463				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.86283				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.48302				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.67449				0.00	0	0
Total ING235 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 ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.67296				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	99.90933				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.41835				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.31403				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.29929				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	105.49186				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	102.78466				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.23244				0.00	0	0
Total ING257 SPOT										0.00	0	0
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.24776				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	100.77507				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.79357				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.11504				0.00	0	0
Total INGR02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INGR02									0.00	0	0
INGR02 On 08/05/2015 Spot Bond				100.00000	0.00000	103.36082			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INGR04 On 07/11/2014 Spot Bond				100.00000	0.00000	99.84441			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				100.00000	0.00000	102.20116			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	82.95455	100.00000	82.76644			0.00	0	0
Total IP272U SPOT									0.00	0	0
Total For IP272U									0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.50650			0.00	0	0
Total IPF01 SPOT									0.00	0	0
Total For IPF01									0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.33531			0.00	0	0
Total IPF02 SPOT									0.00	0	0
Total For IPF02									0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.33962			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	100.79369	8.62000	100.77032		143,092,000,000.00		16,600,000	8,300,000
Total IPF06 SPOT								143,092,000,000.00		16,600,000	8,300,000
Total For IPF06								143,092,000,000.00		16,600,000	8,300,000
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.58773		0.00	0	0	0
Total IPF07 SPOT								0.00	0	0	0
Total For IPF07								0.00	0	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.60139		0.00	0	0	0
Total IPF08 SPOT								0.00	0	0	0
Total For IPF08								0.00	0	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.61053		0.00	0	0	0
Total IPF09 SPOT								0.00	0	0	0
Total For IPF09								0.00	0	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.28564		0.00	0	0	0
Total IPF10 SPOT								0.00	0	0	0

Contract 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 IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.30007			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.61977			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	105.18232	9.15500	105.15674		355,214,000,000.00	38,800,000	1,019,400,000	
Total IPL10 SPOT								355,214,000,000.00	38,800,000	1,019,400,000	
Total For IPL10								355,214,000,000.00	38,800,000	1,019,400,000	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.89704			0.00	0	20,000,000
Total IPL5 SPOT								0.00	0	20,000,000	
Total For IPL5								0.00	0	20,000,000	
IPL6 On 28/09/2017 Spot Bond			8.44000	104.24623	8.44000	104.22243		274,300,000,000.00	32,500,000	2,030,000,000	
Total IPL6 SPOT								274,300,000,000.00	32,500,000	2,030,000,000	
Total For IPL6								274,300,000,000.00	32,500,000	2,030,000,000	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.47938			0.00	0	0
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.40758			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				100.00000	0.00000	101.78083			0.00	0	0
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.64370			0.00	0	0
Total IV012 SPOT								0.00	0	0	
Total For IV012								0.00	0	0	
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.91013			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	104.98955	8.48500	104.96572			0.00	0	0
Total IV014 SPOT								0.00	0	0	
Total For IV014								0.00	0	0	
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.55107			0.00	0	0
Total IV015 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 IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.24869			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	97.78514	3.20000	126.12681			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	139.86304	3.65000	139.81243			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.64309			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.37685			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.28504			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.11996			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				100.00000	0.00000	100.71643			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.73000	97.20279	3.73000	98.01597			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73000	97.12175	3.73000	104.37319			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.20204			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.88566			0.00	40,000,000	20,000,000
Total IV032 SPOT									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV032										0.00	40,000,000	20,000,000
IV08 On 30/04/2018 Spot Bond			10.11500	110.42193	10.11500	110.39233				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.12355				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	138.32960	3.75000	138.27915				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	100.00000	100.00000	99.72678				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	99.64721	100.00000	99.38005				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	97.78075	100.00000	97.52343				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.29051				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	100.00000	6.25000	99.89737				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	99.39004	6.40000	99.28623				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	99.26895	6.40000	99.16538				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	98.77813	6.45000	98.67478				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	98.65758	6.45000	98.55449				0.00	0	0
Total IVA503 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 IVA503										0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.45000	98.53733	6.45000	98.43449				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	98.29770	6.45000	98.19536				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				100.00000	0.00000	101.72251				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.54100				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.37379				0.00	200,000,000	100,000,000
Total IVC006 SPOT										0.00	200,000,000	100,000,000
Total For IVC006										0.00	200,000,000	100,000,000
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.45768				0.00	0	0
Total IVC007 SPOT										0.00	0	0
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.35312				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.51678				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.20669				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.33574				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.33790				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.34222				0.00	0	0
Total IVC019 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 IVC019										0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	100.32278				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.19006				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.85797				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.52236				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.22549				0.00	0	0
Total IVC025 SPOT										0.00	0	0
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.21328				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.55915				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.37335				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.01774				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.79835				0.00	0	0
Total IVC032 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 IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.62624				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.64191				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.64191				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	102.43514	8.83500	104.35005				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.78130	100.00000	12.73325				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	9.91869	100.00000	9.87507				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.23285				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	101.92111	9.02500	104.05297				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.99981				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.54348				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.87060				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	101.68435				0.00	0	0
Total IVC044 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 IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.09600				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.29487				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			100.00000	43.78651	100.00000	43.62007				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	98.06089	100.00000	97.80419				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	99.97980				0.00	0	0
Total JDG01 SPOT										0.00	0	0
Total For JDG01										0.00	0	0
JDG02U On 22/01/2015 Spot Bond			100.00000	82.57840	100.00000	82.39490				0.00	0	0
Total JDG02U SPOT										0.00	0	0
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.02391				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03U On 21/02/2016 Spot Bond			100.00000	38.83165	100.00000	38.73758				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.69746				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07U On 14/11/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08U On 28/11/2014 Spot Bond			100.00000	94.07366	100.00000	93.83549				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09U On 29/01/2015 Spot Bond			100.00000	81.28954	100.00000	81.11167				0.00	0	0
Total JDG09U 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 JDG09U									0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	85.63092	100.00000	85.44354			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	98.65952	100.00000	98.39572			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	89.70551	100.00000	89.48883			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP007 On 13/06/2017 Spot Bond				100.00000	0.00000	100.96026			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.99488			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.13830			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03L 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				100.00000	0.00000	101.37765			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	99.87870			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	140.90357	8.29500	140.87246			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.92642			0.00	1,000,000,000	500,000,000
Total LBK02 SPOT									0.00	1,000,000,000	500,000,000
Total For LBK02									0.00	1,000,000,000	500,000,000
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.79019			0.00	0	0
Total LBK03 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 LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.87048			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.20502			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.88600			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	2.20971	100.00000	100.00000			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.96077			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.53000	99.51154	8.53000	99.48895		829,116,000,000.00	97,200,000	2,430,000,000	
Total LGL02 SPOT								829,116,000,000.00	97,200,000	2,430,000,000	
Total For LGL02								829,116,000,000.00	97,200,000	2,430,000,000	
LGL03 On 03/04/2018 Spot Bond			8.60000	74.94149	8.60000	97.73675		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	102.11403	9.11500	102.08930		112,114,500,000.00	12,300,000	580,000,000	
Total LGL04 SPOT								112,114,500,000.00	12,300,000	580,000,000	
Total For LGL04								112,114,500,000.00	12,300,000	580,000,000	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.34742		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	104.96832	9.80500	104.94088		0.00	0	1,040,000,000	
Total LHL02 SPOT								0.00	0	1,040,000,000	
Total For LHL02								0.00	0	1,040,000,000	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.46626		0.00	0	0	
Total LHL03 SPOT								0.00	0	0	
Total For LHL03								0.00	0	0	
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.44661		0.00	0	0	
Total LRFA1 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 LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.53789				0.00	0	0
Total LRFB1 SPOT										0.00	0	0
Total For LRFB1										0.00	0	0
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.64707				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.50514				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.30289				0.00	0	0
Total MAQ058 SPOT										0.00	0	0
Total For MAQ058										0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	98.75539				0.00	0	0
Total MAQ059 SPOT										0.00	0	0
Total For MAQ059										0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.34872				0.00	0	0
Total MAQ060 SPOT										0.00	0	0
Total For MAQ060										0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.28895				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	89.68059	100.00000	89.46078				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.04172				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.04932				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	89.46078	100.00000	89.24205				0.00	0	0
Total MAQ12U 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 MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	99.72678	100.00000	100.00000				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				100.00000	0.00000	100.80124				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.39227				0.00	0	0
Total MBF028 SPOT										0.00	0	0
Total For MBF028										0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.98396				0.00	0	0
Total MBF029 SPOT										0.00	0	0
Total For MBF029										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.49527				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.83770				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.00000	0.00000	101.20283				0.00	320,000,000	160,000,000
Total MBF035 SPOT										0.00	320,000,000	160,000,000
Total For MBF035										0.00	320,000,000	160,000,000
MBF03 On 11/11/2014 Spot Bond				100.00000	0.00000	101.39726				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				100.00000	0.00000	101.49363				0.00	40,000,000	20,000,000
Total MBF037 SPOT										0.00	40,000,000	20,000,000
Total For MBF037										0.00	40,000,000	20,000,000
MBF03 On 15/04/2015 Spot Bond				100.00000	0.00000	100.25372				0.00	0	0
Total MBF038 SPOT										0.00	0	0
Total For MBF038										0.00	0	0
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.34308				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04 On 06/08/2015 Spot Bond				100.00000	0.00000	99.85304				0.00	0	0
Total MBF040 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 MBF040									0.00	0	0
MBF04 On 07/08/2016 Spot Bond				100.00000	0.00000	99.83811			0.00	40,000,000	20,000,000
Total MBF041 SPOT									0.00	40,000,000	20,000,000
Total For MBF041									0.00	40,000,000	20,000,000
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	99.83427			0.00	40,000,000	20,000,000
Total MBF042 SPOT									0.00	40,000,000	20,000,000
Total For MBF042									0.00	40,000,000	20,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	98.01516	100.00000	97.75925			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	35.96813	100.00000	35.88004			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	87.29017	100.00000	87.08134			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	16.64672	100.00000	16.57351			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	19.20026	100.00000	19.05614			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	19.32509	100.00000	19.18005			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.49500	102.31195	8.49500	102.28856		74,756,000,000.00	8,800,000	3,812,000,000	
Total MBSA01 SPOT								74,756,000,000.00	8,800,000	3,812,000,000	
Total For MBSA01								74,756,000,000.00	8,800,000	3,812,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.51500	101.78218	8.51500	101.75886		0.00	0	11,000,000,000	
Total MBSA02 SPOT								0.00	0	11,000,000,000	
Total For MBSA02								0.00	0	11,000,000,000	
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	100.99595			0.00	0	0
Total MCB3M SPOT								0.00	0	0	
Total For MCB3M								0.00	0	0	
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	100.93032			0.00	0	0
Total MCB5M 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 MCB5M									0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	100.31373			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.46494			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.27080			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.37703			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	102.17648	7.68500	102.15531			0.00	0	0
Total MEFSB3 SPOT									0.00	0	0
Total For MEFSB3									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.48500	105.90517	8.48500	105.88126			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	106.92209	9.28000	106.89575			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	103.79631	6.33500	103.77844			0.00	0	800,000,000
Total MET01 SPOT									0.00	0	800,000,000
Total For MET01									0.00	0	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.73480			0.00	0	0
Total MFS1A1 SPOT									0.00	0	0
Total For MFS1A1									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.75988			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	104.72372	9.28500	104.85129			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	101.91242	7.45500	101.89181			0.00	0	4,970,000,000
Total MGL01 SPOT									0.00	0	4,970,000,000

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 MGL01									0.00	0	4,970,000,000
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.30165			0.00	0	0
Total MIL01 SPOT									0.00	0	0
Total For MIL01									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.61000	104.03326	8.61000	104.00930			0.00	0	0
Total MIL02 SPOT									0.00	0	0
Total For MIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.88415			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	107.52660	9.15500	105.47468			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	15.17250	100.00000	15.13534			0.00	0	0
Total MMS01U SPOT									0.00	0	0
Total For MMS01U									0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.56257			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	103.91127	8.31000	103.88816			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	104.06892	7.40500	104.04835		134,771,000,000.00		18,200,000	979,100,000
Total MTN03 SPOT								134,771,000,000.00		18,200,000	979,100,000
Total For MTN03								134,771,000,000.00		18,200,000	979,100,000
MTN04 On 13/07/2017 Spot Bond			8.30000	107.32762	8.30000	107.30390			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.33978	100.89771	7.32185			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	7.43466	100.61875	7.41655			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

Contract 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 N4A305										0.00	0	0
N4A30£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A40£ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	101.53307				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N4A50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.54329				0.00	0	0
Total N4A502 SPOT										0.00	0	0
Total For N4A502										0.00	0	0
N4B50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.66800				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50£ On 14/08/2020 Spot Bond				100.00000	0.00000	101.81324				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68l On 14/08/2020 Spot Bond			100.00000	0.71151	100.00000	0.70978				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68l On 14/08/2020 Spot Bond			100.00000	0.71151	100.00000	0.70978				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	100.96588	8.73500	100.94243				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10, On 25/07/2016 Spot Bond			7.59000	100.71826	7.59000	100.69787				0.00	0	0
Total NBK10A 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 NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			8.80500	104.27678	8.80500	104.25236				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK11E 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
NBK12 On 19/03/2021 Spot Bond			8.60500	104.79300	8.60500	104.76862				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12I On 20/02/2015 Spot Bond				100.00000	0.00000	101.39330				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.07000	105.19527	9.07000	105.16949				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	102.56290				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			8.96500	104.79664	8.96500	104.72092				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.43184				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.62953				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				100.00000	0.00000	100.27825				0.00	100,000,000	1,550,000,000
Total NBK16B SPOT										0.00	100,000,000	1,550,000,000
Total For NBK16B										0.00	100,000,000	1,550,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.31489				0.00	40,000,000	20,000,000
Total NBK17B SPOT										0.00	40,000,000	20,000,000
Total For NBK17B										0.00	40,000,000	20,000,000
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.70230				0.00	0	0
Total NBK18B 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 NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.64785			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.69362			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	104.25558	7.00500	104.23576		11,933,718,000,000.00	1,703,600,000	1,521,800,000	
Total NBK2A SPOT								11,933,718,000,000.00	1,703,600,000	1,521,800,000	
Total For NBK2A								11,933,718,000,000.00	1,703,600,000	1,521,800,000	
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.15616			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	113.67050	8.31500	113.64491		218,684,500,000.00	26,300,000	1,440,000,000	
Total NBK3A SPOT								218,684,500,000.00	26,300,000	1,440,000,000	
Total For NBK3A								218,684,500,000.00	26,300,000	1,440,000,000	
NBK4 On 28/10/2024 Spot Bond			10.47000	36.96523	10.47000	36.95515			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	101.41669	7.20500	101.39733			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				100.00000	0.00000	100.42460			0.00	0	0
Total NBK6B SPOT								0.00	0	0	
Total For NBK6B								0.00	0	0	
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.20318			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	103.07658	7.72000	103.05502			0.00	0	1,760,000,000
Total NBK9A SPOT								0.00	0	1,760,000,000	
Total For NBK9A								0.00	0	1,760,000,000	
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.73974			0.00	0	0
Total NBK9B SPOT								0.00	0	0	
Total For NBK9B								0.00	0	0	
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.83231			0.00	0	0
Total NCLN48 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	101.35844			0.00	0	0
Total NCLN54 SPOT									0.00	0	0
Total For NCLN54									0.00	0	0
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.48975			0.00	0	0
Total NCLN55 SPOT									0.00	0	0
Total For NCLN55									0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.31153			0.00	0	0
Total NCLN56 SPOT									0.00	0	0
Total For NCLN56									0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.26982			0.00	0	0
Total NCLN58 SPOT									0.00	0	0
Total For NCLN58									0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	92.66388			0.00	0	0
Total NCLN61 SPOT									0.00	0	0
Total For NCLN61									0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.18607			0.00	0	0
Total NCLN62 SPOT									0.00	0	0
Total For NCLN62									0.00	0	0
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NCLN63 SPOT									0.00	0	0
Total For NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.03929			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	99.99994			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	88.99382			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.68963			0.00	0	0
Total NCLN73 SPOT									0.00	0	0
Total For NCLN73									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.64113			0.00	0	0
Total NCLN74 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.79245				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.75234				0.00	0	0
Total NCLN76 SPOT										0.00	0	0
Total For NCLN76										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.21236				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.72774				0.00	0	0
Total NCLN78 SPOT										0.00	0	0
Total For NCLN78										0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.71721				0.00	0	0
Total NCLN79 SPOT										0.00	0	0
Total For NCLN79										0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.71671				0.00	0	0
Total NCLN80 SPOT										0.00	0	0
Total For NCLN80										0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.96304				0.00	0	0
Total NCLN81 SPOT										0.00	0	0
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.82326				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	106.96156	9.64000	107.28235				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.81832				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	105.69900	9.67500	106.16941				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.82326				0.00	0	0
Total NCLN87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN87									0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.74202			0.00	200,000,000	100,000,000
Total NCLN88 SPOT									0.00	200,000,000	100,000,000
Total For NCLN88									0.00	200,000,000	100,000,000
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	100.78157			0.00	0	0
Total NCLN89 SPOT									0.00	0	0
Total For NCLN89									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.83118			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.84108			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	103.35814	7.99500	103.33575		118,326,000,000.00		14,800,000	15,870,400,000
Total NED11 SPOT								118,326,000,000.00		14,800,000	15,870,400,000
Total For NED11								118,326,000,000.00		14,800,000	15,870,400,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.04534			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	103.26053			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.69500	105.23837	9.69500	105.38367			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.40846			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.35604			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.41500			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	117.22533	11.70000	117.18912			0.00	0	1,630,000,000
Total NEDH1A SPOT									0.00	0	1,630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NEDH1A									0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	109.97439			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.86174			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	169.83406	2.17000	169.77944			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	94.66706	2.60000	137.58186			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	107.01913	8.33500	106.99538			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.92097			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	108.33474	8.96500	108.30865			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				100.00000	0.00000	101.37780			0.00	0	0
Total NQ1A11 SPOT									0.00	0	0
Total For NQ1A11									0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.45706			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.30365			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.35004			0.00	300,000,000	150,000,000
Total NQ1A17 SPOT									0.00	300,000,000	150,000,000
Total For NQ1A17									0.00	300,000,000	150,000,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.32223			0.00	0	0
Total NQ1A18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.16500	108.33869	9.16500	109.91766				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.35010				0.00	0	0
Total NQ1B14 SPOT										0.00	0	0
Total For NQ1B14										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.37785				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.35931				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	108.34289	9.36500	108.31564				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.41500				0.00	0	0
Total NQ1C14 SPOT										0.00	0	0
Total For NQ1C14										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.39638				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.40566				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.74821				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.63532				0.00	0	0
Total NQF1D6 SPOT										0.00	0	0
Total For NQF1D6										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.43346				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	118.98332	8.17500	118.95728				0.00	0	500,000,000
Total NRA018 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA018										0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.00500	118.19560	9.00500	118.16731				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	175.36780	2.06500	175.31190				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	124.12879	9.73500	124.09656				0.00	0	2,920,000,000
Total NRA028 SPOT										0.00	0	2,920,000,000
Total For NRA028										0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.67096				0.00	0	0
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	98.16288				0.00	0	0
Total NTC13 SPOT										0.00	0	0
Total For NTC13										0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.51886				0.00	0	0
Total NTC15 SPOT										0.00	0	0
Total For NTC15										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.82528				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				100.00000	0.00000	101.06369				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.31800				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				100.00000	0.00000	101.49978				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	101.87258				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	18.20583	100.00000	18.16173				0.00	0	0
Total NYT13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	55.71653	100.00000	55.58156				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	101.60021	7.29500	101.58021			229,063,000,000.00		31,400,000	10,482,000,000
Total OML01 SPOT									229,063,000,000.00		31,400,000	10,482,000,000
Total For OML01									229,063,000,000.00		31,400,000	10,482,000,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	26.15089	100.00000	26.08754				0.00	0	0
Total OTCA2U SPOT									0.00	0	0	0
Total For OTCA2U									0.00	0	0	0
PBET0 On 13/09/2015 Spot Bond				100.00000	0.00000	96.70000				0.00	0	0
Total PBET01 SPOT									0.00	0	0	0
Total For PBET01									0.00	0	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	86.21412	100.00000	86.01684				0.00	0	0
Total PCF03 SPOT									0.00	0	0	0
Total For PCF03									0.00	0	0	0
PMM10 On 14/05/2015 Spot Bond				100.00000	0.00000	101.54415				0.00	0	0
Total PMM10 SPOT									0.00	0	0	0
Total For PMM10									0.00	0	0	0
PMM11 On 23/01/2015 Spot Bond				100.00000	0.00000	100.11281				0.00	0	0
Total PMM11 SPOT									0.00	0	0	0
Total For PMM11									0.00	0	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.09983				0.00	0	0
Total PMM12 SPOT									0.00	0	0	0
Total For PMM12									0.00	0	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	100.99256				0.00	0	0
Total PMM13 SPOT									0.00	0	0	0
Total For PMM13									0.00	0	0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	101.48063				0.00	0	0
Total PMM14 SPOT									0.00	0	0	0
Total For PMM14									0.00	0	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.80650				0.00	0	0
Total PPC001 SPOT									0.00	0	0	0
Total For PPC001									0.00	0	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.79344				0.00	0	0
Total PPC002 SPOT									0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.16432				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	106.11212	9.25500	106.02939				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.03579				0.00	0	0
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.03683				0.00	0	0
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A: On 27/01/2028 Spot Bond				100.00000	0.00000	100.03730				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.03834				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.04281				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.04385				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	99.95822				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	43.02255	7.71500	43.01365				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	107.69638	6.30500	107.67792		918,060,343,913,000.00	462,816,866,600	635,327,133,400		
Total R158 SPOT								18,060,343,913,000.00	462,816,866,600	635,327,133,400		
Total For R158								18,060,343,913,000.00	462,816,866,600	635,327,133,400		
R158P On 15/09/2015 Spot Bond			6.51000	94.54452	6.51000	94.52779				0.00	0	0
Total R158P SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R158P										0.00	0	0
R159 On 15/09/2016 Spot Bond			6.61000	113.62741	6.61000	113.60701				822,821,239,480,000.00	578,339,068,000	545,833,068,000
Total R159 SPOT										12,821,239,480,000.00	578,339,068,000	545,833,068,000
Total For R159										12,821,239,480,000.00	578,339,068,000	545,833,068,000
R159P On 15/09/2016 Spot Bond			6.44000	88.79051	6.44000	88.77496				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			7.92500	123.58385	7.89500	123.82017				067,540,355,252,500.00	1,270,352,095,300	1,588,624,795,800
Total R186 SPOT										17,540,355,252,500.00	270,352,095,300	588,624,795,800
Total For R186										17,540,355,252,500.00	270,352,095,300	588,624,795,800
R187P On 21/12/2026 Spot Bond			7.63500	40.26086	7.63500	40.25262				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	37.73470	7.55500	37.72706				0.00	0	0
Total R188P SPOT										0.00	0	0
Total For R188P										0.00	0	0
R197 On 07/12/2023 Spot Bond			1.66000	289.58136	1.66000	289.49224				348,600,000,000.00	210,000,000	78,669,800,000
Total R197 SPOT										348,600,000,000.00	210,000,000	78,669,800,000
Total For R197										348,600,000,000.00	210,000,000	78,669,800,000
R201 On 21/12/2014 Spot Bond			5.77500	103.52327	5.76000	103.50927				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	233.58532	1.79000	233.51260				25,998,358,991,000.00	14,524,222,900	145,014,212,100
Total R202 SPOT										15,998,358,991,000.00	14,524,222,900	145,014,212,100
Total For R202										15,998,358,991,000.00	14,524,222,900	145,014,212,100
R2023 On 28/02/2023 Spot Bond			7.70000	101.57175	7.67000	101.73326				502,178,509,140,000.00	65,217,988,200	421,922,788,200
Total R2023 SPOT										12,178,509,140,000.00	65,217,988,200	421,922,788,200
Total For R2023										12,178,509,140,000.00	65,217,988,200	421,922,788,200
R203 On 15/09/2017 Spot Bond			6.77500	104.80886	6.75000	104.85555				226,735,859,112,500.00	328,669,499,500	550,336,038,700
Total R203 SPOT										26,735,859,112,500.00	328,669,499,500	550,336,038,700
Total For R203										26,735,859,112,500.00	328,669,499,500	550,336,038,700
R2030 On 31/01/2030 Spot Bond			8.33000	99.13720	8.33000	99.11522				398,579,077,007,000.00	167,896,647,900	542,964,675,500
Total R2030 SPOT										18,579,077,007,000.00	167,896,647,900	542,964,675,500
Total For R2030										18,579,077,007,000.00	167,896,647,900	542,964,675,500
R2032 On 31/03/2032 Spot Bond			8.49000	98.50561	8.49000	98.48312				797,041,200,000,000.00	93,880,000,000	201,111,400,000
Total R2032 SPOT										17,041,200,000,000.00	93,880,000,000	201,111,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									17,041,200,000,000.00	93,880,000,000	201,111,400,000
R2037 On 31/01/2037 Spot Bond			8.58500	101.24200	8.58500	101.21887			90,685,948,528,500.00	10,563,302,100	181,144,402,100
Total R2037 SPOT									10,685,948,528,500.00	10,563,302,100	181,144,402,100
Total For R2037									10,685,948,528,500.00	10,563,302,100	181,144,402,100
R204 On 21/12/2018 Spot Bond			7.08500	106.08467	7.06500	106.13672			921,428,119,941,500.00	412,339,889,900	533,828,904,400
Total R204 SPOT									21,428,119,941,500.00	412,339,889,900	533,828,904,400
Total For R204									21,428,119,941,500.00	412,339,889,900	533,828,904,400
R2044 On 31/01/2044 Spot Bond			8.67000	102.98619	8.67000	102.96243			936,360,000,000,000.00	108,000,000,000	79,997,000,000
Total R2044 SPOT									16,360,000,000,000.00	108,000,000,000	79,997,000,000
Total For R2044									16,360,000,000,000.00	108,000,000,000	79,997,000,000
R2048 On 28/02/2048 Spot Bond			8.65500	102.46229	8.65500	102.43830			705,319,183,444,000.00	312,572,984,800	449,969,027,900
Total R2048 SPOT									15,319,183,444,000.00	312,572,984,800	449,969,027,900
Total For R2048									15,319,183,444,000.00	312,572,984,800	449,969,027,900
R207 On 15/01/2020 Spot Bond			7.31500	101.81474	7.28500	101.92291			585,956,150,503,500.00	1,037,041,168,900	580,262,968,400
Total R207 SPOT									15,956,150,503,500.00	037,041,168,900	580,262,968,400
Total For R207									15,956,150,503,500.00	037,041,168,900	580,262,968,400
R208 On 31/03/2021 Spot Bond			7.48500	96.85575	7.45500	96.98369			557,986,410,245,000.00	208,147,817,000	917,075,184,500
Total R208 SPOT									17,986,410,245,000.00	208,147,817,000	917,075,184,500
Total For R208									17,986,410,245,000.00	208,147,817,000	917,075,184,500
R209 On 31/03/2036 Spot Bond			8.52500	78.28438	8.50500	78.42828			779,486,897,890,000.00	443,341,571,600	581,547,507,300
Total R209 SPOT									9,486,897,890,000.00	443,341,571,600	581,547,507,300
Total For R209									9,486,897,890,000.00	443,341,571,600	581,547,507,300
R210 On 31/03/2028 Spot Bond			1.72000	173.69603	1.75000	173.04880			481,600,000,000.00	280,000,000	82,306,200,000
Total R210 SPOT									481,600,000,000.00	280,000,000	82,306,200,000
Total For R210									481,600,000,000.00	280,000,000	82,306,200,000
R211 On 31/01/2017 Spot Bond			0.80000	132.40374	0.80000	132.36609			18,080,000,000,000.00	22,600,000,000	102,300,000,000
Total R211 SPOT									18,080,000,000,000.00	22,600,000,000	102,300,000,000
Total For R211									18,080,000,000,000.00	22,600,000,000	102,300,000,000
R212 On 31/01/2022 Spot Bond			1.56000	137.68925	1.54000	137.82814			79,591,200,000,000.00	51,020,000,000	137,280,800,000
Total R212 SPOT									9,591,200,000,000.00	51,020,000,000	137,280,800,000
Total For R212									9,591,200,000,000.00	51,020,000,000	137,280,800,000
R213 On 28/02/2031 Spot Bond			8.39000	88.90432	8.36000	89.12545			607,221,595,874,000.00	191,563,956,600	620,409,498,400
Total R213 SPOT									17,221,595,874,000.00	191,563,956,600	620,409,498,400
Total For R213									17,221,595,874,000.00	191,563,956,600	620,409,498,400
R214 On 28/02/2041 Spot Bond			8.60500	79.26008	8.60500	79.24164			245,937,712,097,000.00	493,426,811,400	628,707,568,200
Total R214 SPOT									15,937,712,097,000.00	493,426,811,400	628,707,568,200

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 R214									15,937,712,097,000.00	493,426,811,400	528,707,568,200
R227C On 15/03/2015 Spot Bond			6.67000	97.57501	6.67000	97.55761			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	94.54452	6.51000	94.52779			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	91.66178	6.43000	91.64575			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	88.79051	6.44000	88.77496			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	99.18538	5.76500	99.16984			0.00	0	0
Total R326C SPOT									0.00	0	0
Total For R326C									0.00	0	0
R327C On 21/06/2015 Spot Bond			6.58000	95.92836	6.58000	95.91139			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	93.00648	6.45000	92.99035			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	90.12940	6.43000	90.11382			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	87.21335	6.49000	87.19813			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	83.96604	6.72500	83.95087			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	81.11117	6.77500	81.09640			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	77.64306	7.07000	77.62832			0.00	0	0
Total R333C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.05000	75.05212	7.05000	75.03791				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	72.56166	7.03000	72.54796				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	70.13255	7.02000	70.11933				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	66.92894	7.24500	66.91593				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	64.66582	7.22500	64.65328				0.00	0	0
Total R338C SPOT										0.00	0	0
Total For R338C										0.00	0	0
R339C On 21/06/2021 Spot Bond			7.37500	61.81417	7.37500	61.80194				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	59.73917	7.34500	59.72739				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	57.75054	7.31500	57.73921				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	55.84429	7.28500	55.83337				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	54.06168	7.24500	54.05117				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	52.35622	7.20500	52.34609				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	47.66205	7.83500	47.65205				0.00	0	0
Total R345C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.79500	46.04470	7.79500	46.03508				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	44.49939	7.75500	44.49014				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	43.02255	7.71500	43.01365				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	41.61077	7.67500	41.60221				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	40.26086	7.63500	40.25262				0.00	0	0
Total R350C SPOT										0.00	0	0
Total For R350C										0.00	0	0
R351C On 21/06/2027 Spot Bond			7.59500	38.96979	7.59500	38.96186				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	37.73470	7.55500	37.72706				0.00	0	0
Total R352C SPOT										0.00	0	0
Total For R352C										0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.37428				0.00	0	0
Total RCSB03 SPOT										0.00	0	0
Total For RCSB03										0.00	0	0
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.57215				0.00	0	0
Total RCSB04 SPOT										0.00	0	0
Total For RCSB04										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.42405				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.30035				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	17.03370	100.00000	16.99244				0.00	0	0
Total RCSB1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.71586	100.00000	8.69474				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	23.78927	100.00000	23.73101				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				100.00000	0.00000	100.89614				0.00	0	0
Total RDFB01 SPOT										0.00	0	0
Total For RDFB01										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.02632				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.42931				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.64435				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	101.25162				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.79910				0.00	0	0
Total RES12 SPOT										0.00	0	0
Total For RES12										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.32723				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.79107				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.05477				0.00	0	0
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.16625				0.00	40,000,000	20,000,000
Total RES27 SPOT										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES27									0.00	40,000,000	20,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.28889			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.11018			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.48790			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.18833			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	102.07780			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	83.08015			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	80.54403			0.00	0	0
Total RP006 SPOT									0.00	0	0
Total For RP006									0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	83.78686			0.00	0	0
Total RP007 SPOT									0.00	0	0
Total For RP007									0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	88.11818			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.92268			0.00	0	0
Total RP013 SPOT									0.00	0	0
Total For RP013									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.48166			0.00	0	0
Total RP014 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	91.23787				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.01211	12.35000	104.97791				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	15.85710	100.00000	15.81868				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.18238				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.04961				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.69867				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.80123				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	4.07612	100.00000	4.06613				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	22.17468	100.00000	22.12096				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	40.86077	100.00000	40.76179				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	12.19242	100.00000	11.99980				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09U On 21/11/2016 Spot Bond			100.00000	26.10586	100.00000	26.04263				0.00	0	0
Total RPP09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RPP09U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	107.40261				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	76.57651				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	106.15129	8.75500	106.12630			103,309,000,000.00	11,800,000	770,000,000	
Total RW21 SPOT									103,309,000,000.00	11,800,000	770,000,000	
Total For RW21									103,309,000,000.00	11,800,000	770,000,000	
RW23 On 10/12/2023 Spot Bond			8.92000	107.29956	8.92000	107.27398			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	90.92835	9.59000	108.93496			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.72467			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	110.30962	7.81000	110.28666			0.00	0	1,150,000,000	
Total SBK12 SPOT									0.00	0	1,150,000,000	
Total For SBK12									0.00	0	1,150,000,000	
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.48339			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	106.25201	8.80000	106.22701			478,720,000,000.00	54,400,000	27,200,000	
Total SBK14 SPOT									478,720,000,000.00	54,400,000	27,200,000	
Total For SBK14									478,720,000,000.00	54,400,000	27,200,000	
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.14810			0.00	0	0	
Total SBK15 SPOT									0.00	0	0	
Total For SBK15									0.00	0	0	
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.31535			0.00	0	0	
Total SBK16 SPOT									0.00	0	0	
Total For SBK16									0.00	0	0	
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	99.97875			0.00	0	0	
Total SBK17 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.03172			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				100.00000	0.00000	100.02994			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	105.61587	6.95500	105.59625			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	99.96956	8.56500	99.94653			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	106.42053	7.76500	106.39815			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	106.25197	7.96000	106.22907			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	106.60254	7.55500	106.58071			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	101.26204	8.15000	101.23970			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	106.47682	7.70000	106.45460			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	106.24334	7.97000	106.22041			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.91233			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.56192			0.00	0	0
Total SBN51 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.80000	103.72237	7.80000	103.70044			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				100.00000	0.00000	100.66906			0.00	40,000,000	20,000,000
Total SBS15 SPOT									0.00	40,000,000	20,000,000
Total For SBS15									0.00	40,000,000	20,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.78461			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.72222			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	111.41456	8.60500	111.38892			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.79500	106.31857	9.79500	106.29095			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.70645			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				100.00000	0.00000	101.61301			0.00	40,000,000	20,000,000
Total SBS22 SPOT									0.00	40,000,000	20,000,000
Total For SBS22									0.00	40,000,000	20,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.57257			0.00	60,000,000	30,000,000
Total SBS23 SPOT									0.00	60,000,000	30,000,000
Total For SBS23									0.00	60,000,000	30,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.75941			0.00	60,000,000	30,000,000
Total SBS24 SPOT									0.00	60,000,000	30,000,000
Total For SBS24									0.00	60,000,000	30,000,000
SBS25 On 24/05/2019 Spot Bond			8.64500	104.65586	8.64500	104.63179			893,028,500,000.00	103,300,000	14,819,700,000
Total SBS25 SPOT									893,028,500,000.00	103,300,000	14,819,700,000
Total For SBS25									893,028,500,000.00	103,300,000	14,819,700,000
SBS26l On 28/02/2017 Spot Bond			100.00000	15.12989	100.00000	15.09659			0.00	0	0
Total SBS26U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.21000	107.59567	9.21000	107.56935			587,598,000,000.00	63,800,000	2,531,900,000
Total SBS27 SPOT									587,598,000,000.00	63,800,000	2,531,900,000
Total For SBS27									587,598,000,000.00	63,800,000	2,531,900,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.28355			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	103.19525	8.72000	103.17119			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	100.65012	8.59500	100.62710			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.93514			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.54500	133.79380	9.54500	105.43451			209,990,000,000.00	22,000,000	11,000,000
Total SBS31 SPOT									209,990,000,000.00	22,000,000	11,000,000
Total For SBS31									209,990,000,000.00	22,000,000	11,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.80379			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.82547			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	109.80723	9.69500	103.63504			110,523,000,000.00	11,400,000	1,505,700,000
Total SBS34 SPOT									110,523,000,000.00	11,400,000	1,505,700,000
Total For SBS34									110,523,000,000.00	11,400,000	1,505,700,000
SBS4 On 16/11/2021 Spot Bond			9.15500	101.05862	9.15500	101.03404			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	109.47234	7.61000	109.45012			0.00	0	330,000,000
Total SBS9 SPOT									0.00	0	330,000,000
Total For SBS9									0.00	0	330,000,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	129.36204	2.19000	278.43294			0.00	0	0
Total SBSI11 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 SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.44500	102.94716	1.44500	130.51506			2,890,000,000,000.00	2,000,000,000	1,000,000,000
Total SBSI12 SPOT									2,890,000,000,000.00	2,000,000,000	1,000,000,000
Total For SBSI12									2,890,000,000,000.00	2,000,000,000	1,000,000,000
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.30000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.36806			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	14.98761	100.00000	14.95090			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				164.38650	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.07000	114.81350	2.07000	128.75207			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	100.47560	6.50000	100.45794			0.00	0	0
Total SHPCBU SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.28659			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.65559			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.17604			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.78000	102.84990	8.78000	102.82576			0.00	0	260,000,000
Total SHS05 SPOT									0.00	0	260,000,000
Total For SHS05									0.00	0	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.89680			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.67235			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.78366			0.00	0	0
Total SHS08 SPOT									0.00	0	0
Total For SHS08									0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.71971			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	15.98279	100.00000	15.94407			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.00527			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	63.84072	100.00000	63.64140			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.89996			0.00	0	0
Total SHS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS14									0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	22.62785	100.00000	22.57243			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	33.63194	100.00000	33.52579			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	24.77844	100.00000	24.70108			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	104.02490	9.09000	103.94829			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.20150			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.56221			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	104.89279	7.86000	104.87082			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	101.98675	8.66500	101.86206		93,582,000,000.00		10,800,000	5,400,000
Total SLI3 SPOT								93,582,000,000.00		10,800,000	5,400,000
Total For SLI3								93,582,000,000.00		10,800,000	5,400,000
SNT01 On 15/09/2017 Spot Bond			8.10000	101.38835	8.10000	101.36612			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				100.00000	0.00000	101.41779			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.62418			0.00	0	0
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.92794			0.00	0	0
Total SPDA4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.88962			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.91349			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.95960			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	105.96488	7.85000	105.94259			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.29662			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.57910			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.27058			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	96.29630	9.00500	96.27300		457,454,000,000.00	50,800,000	152,000,000	
Total SSA06 SPOT								457,454,000,000.00	50,800,000	152,000,000	
Total For SSA06								457,454,000,000.00	50,800,000	152,000,000	
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.29346			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.75940			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.04067			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.06300	89.47455	9.06300	89.45277			0.00	0	0
Total SSN004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.55500	91.77260	8.55500	91.75148				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 21/12/2014 Spot Bond			7.00500	103.34366	7.00500	103.32403				0.00	0	0
Total SSN006 SPOT										0.00	0	0
Total For SSN006										0.00	0	0
SSN00: On 15/01/2020 Spot Bond			8.54500	96.73516	8.54500	96.71317				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.91232				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.93000	101.81927	7.93000	101.79740				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			2.48000	109.40397	2.48000	109.78501				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	101.84998	8.01500	102.77330				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.74858				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	110.88624	9.49500	110.85815				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.13327				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	79.98251	9.59000	79.96182				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.17133				0.00	0	0
Total SSN024 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	100.82502				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.26027				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.76804				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.29057				0.00	0	100,000,000
Total SSN028 SPOT										0.00	0	100,000,000
Total For SSN028										0.00	0	100,000,000
SY1138 On 02/02/2015 Spot Bond				101.20496	0.00000	98.25631				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				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				100.00000	0.00000	99.65621				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	101.65392				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.55323				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	101.66880				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.43180				0.00	0	0
Total SY1158 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1158										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	99.28880				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.28461				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	100.00000				0.00	0	0
Total SY1174 SPOT										0.00	0	0
Total For SY1174										0.00	0	0
SY1175 On 28/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1175 SPOT										0.00	0	0
Total For SY1175										0.00	0	0
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	99.89641				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				100.00000	0.00000	99.79317				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				100.00000	0.00000	99.79284				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				100.00000	0.00000	99.48721				0.00	0	0
Total SY1179 SPOT										0.00	0	0
Total For SY1179										0.00	0	0
SY1180 On 17/11/2014 Spot Bond				100.00000	0.00000	99.67257				0.00	0	0
Total SY1180 SPOT										0.00	0	0
Total For SY1180										0.00	0	0
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	99.65462				0.00	0	0
Total SY1181 SPOT										0.00	0	0
Total For SY1181										0.00	0	0
SY1182 On 18/11/2014 Spot Bond				100.00000	0.00000	99.65480				0.00	0	0
Total SY1182 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 SY1182									0.00	0	0
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	99.55185			0.00	900,000,000	900,000,000
Total SY1183 SPOT									0.00	900,000,000	900,000,000
Total For SY1183									0.00	900,000,000	900,000,000
SY1185 On 28/11/2014 Spot Bond			100.00000	92.63959	100.00000	92.40506			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	80.39648	100.00000	80.21978			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	91.93955	100.00000	91.70854			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	106.03645	6.76500	106.01707		10,824,000,000.00		1,600,000	280,800,000
Total SZ18 SPOT								10,824,000,000.00		1,600,000	280,800,000
Total For SZ18								10,824,000,000.00		1,600,000	280,800,000
SZ25 On 30/09/2025 Spot Bond			8.50500	104.20475	8.50500	104.18090			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	98.64865	100.00000	98.91599			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	43.45313	100.00000	43.34787			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				100.00000	0.00000	100.17187			0.00	0	0
Total TFS110 SPOT									0.00	0	0
Total For TFS110									0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	99.91144			0.00	0	0
Total TFS112 SPOT									0.00	0	0
Total For TFS112									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.13941			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.23695			0.00	0	0
Total TFS121 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 TFS121										0.00	0	0
TFS121 On 20/03/2017 Spot Bond				100.00000	0.00000	100.70975				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS122 On 20/03/2019 Spot Bond				100.00000	0.00000	100.74488				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS123 On 21/11/2014 Spot Bond				100.00000	0.00000	99.59692				0.00	0	0
Total TFS126 SPOT										0.00	0	0
Total For TFS126										0.00	0	0
TFS126 On 04/12/2014 Spot Bond				100.00000	0.00000	99.38460				0.00	0	0
Total TFS127 SPOT										0.00	0	0
Total For TFS127										0.00	0	0
TFS127 On 28/07/2015 Spot Bond				100.00000	0.00000	100.01751				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS83 On 28/07/2016 Spot Bond			7.86000	103.54623	7.86000	103.52454				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18008				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18484				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A2 On 18/07/2017 Spot Bond			7.83000	102.19433	7.83000	102.17301				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond				100.00000	0.00000	100.17745				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.18341				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	102.18546				0.00	0	0
Total TH10A6 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 TH10A6									0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.00000	0.00000	100.17745			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.18341			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	82.59976	7.16000	101.98849			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.19509			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.19413			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.21693			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.21385			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.30621			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.29571			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH10D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.17721			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.18484			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	102.44424	8.73000	102.37290			0.00	0	0
Total TH11A3 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 TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.00000	0.00000	100.17650				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.00000	0.00000	100.18341				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			8.53500	96.75101	8.53500	101.17913				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A ⁷ On 18/07/2041 Spot Bond				100.00000	0.00000	100.17894				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A ⁸ On 18/07/2041 Spot Bond				100.00000	0.00000	100.18745				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.19556				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.19295				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B ³ On 18/07/2041 Spot Bond				100.00000	0.00000	100.19621				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.21646				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C ² On 18/07/2041 Spot Bond				100.00000	0.00000	100.21550				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C ³ On 18/07/2041 Spot Bond				100.00000	0.00000	107.08626				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D ¹ On 18/07/2041 Spot Bond				100.00000	0.00000	100.28988				0.00	0	0
Total TH11D1 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 TH11D1										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	100.29081				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D: On 18/07/2041 Spot Bond				100.00000	0.00000	100.29282				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A: On 21/08/2048 Spot Bond				100.00000	0.00000	100.67260				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.69500				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.88500	103.83516	8.88500	102.05570				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.75317				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				100.00000	0.00000	100.82471				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				100.00000	0.00000	101.11461				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				100.00000	0.00000	100.18770				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	5.94179	101.06155	5.92727				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.34991				0.00	0	0
Total THE8A3 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 THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.19794			0.00	0	0
Total THE8B1 SPOT									0.00	0	0
Total For THE8B1									0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.20744			0.00	0	0
Total THE8C1 SPOT									0.00	0	0
Total For THE8C1									0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.30715			0.00	0	0
Total THE8D1 SPOT									0.00	0	0
Total For THE8D1									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.51705			0.00	0	0
Total THE9A1 SPOT									0.00	0	0
Total For THE9A1									0.00	0	0
THE9A On 18/01/2016 Spot Bond				100.00000	0.00000	100.18405			0.00	0	0
Total THE9A2 SPOT									0.00	0	0
Total For THE9A2									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.18648			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.18405			0.00	0	0
Total THE9A5 SPOT									0.00	0	0
Total For THE9A5									0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.18648			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				100.00000	0.00000	100.18770			0.00	0	0
Total THE9A7 SPOT									0.00	0	0
Total For THE9A7									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.18259			0.00	0	0
Total THE9A8 SPOT									0.00	0	0
Total For THE9A8									0.00	0	0
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	100.18648			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B On 18/07/2016 Spot Bond				100.00000	0.00000	100.19986			0.00	0	0
Total THE9B1 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 THE9B1									0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.19986			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.19986			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.21929			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.22414			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C On 18/07/2016 Spot Bond				100.00000	0.00000	100.21807			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.31480			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.32082			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2016 Spot Bond				100.00000	0.00000	100.31841			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	102.29511	7.20500	102.27562			0.00	0	1,560,000,000
Total TL15 SPOT									0.00	0	1,560,000,000
Total For TL15									0.00	0	1,560,000,000
TL20 On 22/02/2020 Spot Bond			9.28500	90.74211	9.28500	90.68971			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	108.51016	7.65000	108.48801		365,670,000,000.00		47,800,000	27,690,600,000
Total TN17 SPOT								365,670,000,000.00		47,800,000	27,690,600,000
Total For TN17								365,670,000,000.00		47,800,000	27,690,600,000
TN20 On 17/09/2020 Spot Bond			9.13500	107.33230	9.13500	107.30581		348,797,137,500.00		38,182,500	21,200,000,000
Total TN20 SPOT								348,797,137,500.00		38,182,500	21,200,000,000

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 TN20									348,797,137,500.00	38,182,500	21,200,000,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.05368	100.00000	1.05039			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	108.06235	9.42000	108.03533			457,812,000,000.00	48,600,000	8,024,300,000
Total TN23 SPOT									457,812,000,000.00	48,600,000	8,024,300,000
Total For TN23									457,812,000,000.00	48,600,000	8,024,300,000
TN25 On 19/08/2025 Spot Bond			9.62500	101.00379	9.62500	100.97800			286,825,000,000.00	29,800,000	16,984,900,000
Total TN25 SPOT									286,825,000,000.00	29,800,000	16,984,900,000
Total For TN25									286,825,000,000.00	29,800,000	16,984,900,000
TN27 On 14/11/2027 Spot Bond			9.64500	98.61648	9.64500	98.59124			836,221,500,000.00	86,700,000	6,830,000,000
Total TN27 SPOT									836,221,500,000.00	86,700,000	6,830,000,000
Total For TN27									836,221,500,000.00	86,700,000	6,830,000,000
TN30 On 09/10/2030 Spot Bond			10.09000	109.56396	10.09000	103.78207			0.00	0	1,000,000,000
Total TN30 SPOT									0.00	0	1,000,000,000
Total For TN30									0.00	0	1,000,000,000
TN40 On 01/10/2040 Spot Bond			10.58500	102.62943	10.58500	102.02871			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.43506			0.00	2,600,000,000	1,300,000,000
Total TNF16 SPOT									0.00	2,600,000,000	1,300,000,000
Total For TNF16									0.00	2,600,000,000	1,300,000,000
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.43617			0.00	0	400,000,000
Total TNF18 SPOT									0.00	0	400,000,000
Total For TNF18									0.00	0	400,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.54281			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.58177			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.58579			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.77813			0.00	0	0
Total TORQ5 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 TORQ5										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	102.17705				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.57304				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.59525				0.00	0	0
Total TPDA01 SPOT										0.00	0	0
Total For TPDA01										0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.46073				0.00	0	0
Total TPDA02 SPOT										0.00	0	0
Total For TPDA02										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.47006				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.37842				0.00	0	0
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.40504				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	99.97323	10.00000	99.94648				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	99.97390	9.75000	99.94781				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	9.97421	100.00000	9.94850				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.88917				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.94237				0.00	0	0
Total TRAA2 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 TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.97190				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.97780				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.14279				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.50604				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.66428	100.00000	11.61299				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	99.76004				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.54172				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	98.59592				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	98.10250				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.01347				0.00	0	0
Total TSP160 SPOT										0.00	0	0
Total For TSP160										0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	97.63236				0.00	0	0
Total TSP161 SPOT										0.00	0	0
Total For TSP161										0.00	0	0
TSP163 On 19/03/2015 Spot Bond				100.00000	0.00000	97.41606				0.00	0	0
Total TSP163 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 TSP163										0.00	0	0
TSP163 On 02/04/2015 Spot Bond				100.00000	0.00000	97.17504				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP164 On 16/04/2015 Spot Bond				100.00000	0.00000	96.93684				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP166 On 28/05/2015 Spot Bond				100.00000	0.00000	96.21748				0.00	0	0
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				100.00000	0.00000	95.94659				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				100.00000	0.00000	98.77385				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				100.00000	0.00000	95.28940				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				100.00000	0.00000	95.11785				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP171 On 06/08/2015 Spot Bond				100.00000	0.00000	94.81359				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				100.00000	0.00000	94.48984				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TSP173 On 03/09/2015 Spot Bond				100.00000	0.00000	94.20996				0.00	0	0
Total TSP174 SPOT										0.00	0	0
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	94.63409				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 02/01/2015 Spot Bond				100.00000	0.00000	98.92013				0.00	0	0
Total TSP176 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 TSP176										0.00	0	0
TSP17 On 15/10/2015 Spot Bond				100.00000	0.00000	93.55263				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	14.51141	100.00000	14.47626				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	84.48113	100.00000	84.29214				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	101.32308				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	101.24979				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	101.21345				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	58.57110	100.00000	58.13147				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.26199				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	101.84911				0.00	0	0
Total TWC069 SPOT										0.00	0	0
Total For TWC069										0.00	0	0
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	101.64594				0.00	0	0
Total TWC070 SPOT										0.00	0	0
Total For TWC070										0.00	0	0
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	101.57232				0.00	0	0
Total TWC071 SPOT										0.00	0	0
Total For TWC071										0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	101.46153				0.00	0	0
Total TWC072 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 TWC072									0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.35524			0.00	0	0
Total TWCJ13 SPOT									0.00	0	0
Total For TWCJ13									0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	101.58686			0.00	0	0
Total TWCJ14 SPOT									0.00	0	0
Total For TWCJ14									0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.22291			0.00	0	0
Total TWCM13 SPOT									0.00	0	0
Total For TWCM13									0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.59196			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	110.49549	8.85500	110.46905		479,941,000,000.00		54,200,000	27,100,000
Total UG21 SPOT								479,941,000,000.00		54,200,000	27,100,000
Total For UG21								479,941,000,000.00		54,200,000	27,100,000
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR043 SPOT									0.00	0	0
Total For UTR043									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.57040			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.60139			0.00	0	0
Total VKC05 SPOT									0.00	0	0
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	99.76979			0.00	0	0
Total VKE01 SPOT									0.00	0	0
Total For VKE01									0.00	0	0
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.76195			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.76169			0.00	0	0
Total VKE03 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 VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.62311			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.63941			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	113.29595	7.00000	113.27476			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	242.71052	1.29000	242.63827			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	105.10818	6.62500	105.08957			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.25000	107.82986	7.25000	107.80899		14,162,150,000,000.00		1,953,400,000	5,326,700,000
Total WSP2 SPOT								14,162,150,000,000.00		1,953,400,000	5,326,700,000
Total For WSP2								14,162,150,000,000.00		1,953,400,000	5,326,700,000
WSP3 On 28/05/2019 Spot Bond			7.62000	109.03064	7.62000	109.00848			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	108.62001	7.91000	108.59711			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	108.84408	7.99500	108.82089			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	95.96633	6.25500	95.95027			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	94.26388	6.18500	94.24810			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	99.51191	5.77500	99.49625			0.00	0	0
Total Z025 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 Z025									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.25500	95.95027	6.25500	95.93421			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	71.26339	7.01000	71.24983			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	50.95859	100.00000	50.86191			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	26.97302	100.00000	26.92185			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									52,226,804,099,679,500.006,462,884,793,400	449,169,422,800	449,169,422,800
Total for SPOT :									52,226,804,099,679,500.00	462,884,793,400	449,169,422,800
Total Futures									52 226 805 542 217 500.00	462,884,802,333	449,169,808,471
Total Options									0.00	0	68,559
Grand Total:									52,226,805,542,217,500.00	462,884,802,333	449,169,877,030