



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 05/02/2015 Bond Future			125.05759	125.05759	125.12521	125.12521			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.58858	125.58858	125.66173	125.66173			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			884.79000	0.88479	952,410		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			864.79000	0.86479	932,410		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			874.79000	0.87479	942,410		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			661.73000	0.66173	588,580		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			651.73000	0.65173	578,580		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			671.73000	0.67173	598,580		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/02/2015	Bond Future			9.28512	87.38491	9.36487	86.77237			0.00	0	6,220
ES33	On	07/05/2015	Bond Future			9.35826	85.01649	9.44003	84.39721			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.42201	86.50135	9.50617	85.87216			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	05/02/2015	Bond Future	9.99	Call			4,575.24000	4.57524	5,187,780		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			4,645.29000	4.64529	5,257,830		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			4,715.25000	4.71525	5,327,790		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			2,213.43000	2.21343	2,832,710		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			2,285.67000	2.28567	2,904,950		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			2,357.82000	2.35782	2,977,100		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			766.43000	0.76643	1,395,620		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			619.63000	0.61963	1,248,820		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			693.08000	0.69308	1,322,270		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			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	05/02/2015	Bond Future			119.01875	119.01875	119.23887	119.23887			0.00	0	16
I2025	On	07/05/2015	Bond Future			120.96244	120.96244	121.19058	121.19058			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	05/02/2015	Bond Future	118.99	Call			248.87000	0.24887	28,750		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			238.87000	0.23887	18,750		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			228.87000	0.22887	8,750		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			0.00000	0.00000	37,560		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			180.58000	0.18058	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			0.00000	0.00000	47,560		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			200.58000	0.20058	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			0.00000	0.00000	27,560		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			190.58000	0.19058	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025											0.00	0	16
I2038	On	05/02/2015			127.10169	127.10169	127.10169	127.10169			1,271,016.90	10	1,318
I2038	On	07/05/2015			129.17742	129.17742	129.18205	129.18205			0.00	0	0
Total I2038 Future											1,271,016.90	10	1,318
I2038	On	05/02/2015	122.99	Call			4,111.69000	4.11169	4,111,690		0.00	0	0
I2038	On	05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.00	Call			4,101.69000	4.10169	4,101,690		0.00	0	0
I2038	On	05/02/2015	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	123.01	Call			4,091.69000	4.09169	4,091,690		0.00	0	0
I2038	On	05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Call			2,182.05000	2.18205	2,177,420		0.00	0	0
I2038	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Call			2,172.05000	2.17205	2,167,420		0.00	0	0
I2038	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	126.99	Call			2,192.05000	2.19205	2,187,420		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											1,271,016.90	10	1,318
I2046	On	05/02/2015			130.29176	130.29176	130.43832	130.43832			0.00	0	5,569
I2046	On	07/05/2015			131.04875	131.04875	131.20274	131.20274			0.00	0	0
Total I2046 Future											0.00	0	5,569
I2046	On	05/02/2015	123.99	Call			6,448.32000	6.44832	6,301,760		0.00	0	0
I2046	On	05/02/2015	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.00	Call			6,438.32000	6.43832	6,291,760		0.00	0	0
I2046	On	05/02/2015	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	124.01	Call			6,428.32000	6.42832	6,281,760		0.00	0	0
I2046	On	05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Call			4,192.74000	4.19274	4,038,750		0.00	0	0
I2046	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Call			4,212.74000	4.21274	4,058,750		0.00	0	0
I2046	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Call			4,202.74000	4.20274	4,048,750		0.00	0	0
I2046	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option											0.00	0	0
Total For I2046											0.00	0	5,569
I2050	On	05/02/2015			138.90229	138.90229	139.24965	139.24965			0.00	0	2,640
I2050	On	07/05/2015			141.17051	141.17051	141.52851	141.52851			0.00	0	0
Total I2050 Future											0.00	0	2,640
I2050	On	05/02/2015	129.99	Call			9,259.65000	9.25965	8,912,290		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			9,249.65000	9.24965	8,902,290		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			9,239.65000	9.23965	8,892,290		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			6,538.51000	6.53851	6,180,510		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			6,528.51000	6.52851	6,170,510		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			6,518.51000	6.51851	6,160,510		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	05/02/2015	Bond Future			7.71913	122.80432	7.81349	121.98045		7.58	57,718,030.40	470	44,684
R186	On	07/05/2015	Bond Future			7.75993	124.80000	7.85716	123.96736		7.66	0.00	0	1
R186	On	06/08/2015	Bond Future			7.78736	121.67799	7.88799	120.83202		8.10	0.00	0	0
R186	On	05/11/2015	Bond Future			7.79310	123.93771	7.89710	123.07773		7.83	0.00	0	0
Total R186 Future												57,718,030.40	470	44,685
R186	On	05/02/2015	Bond Future	8.00	Call			2,554.94000	2.55494	3,117,910	7.58	0.00	0	0
R186	On	05/02/2015	Bond Future	8.00	Put			948.91000	0.94891	688,010	7.58	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.75	Put			50.02000	0.05002	28,890	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			7,901.95000	7.90195	8,705,590	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Call			5,922.17000	5.92217	6,688,500	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.50	Put			153.32000	0.15332	95,780	7.82	0.00	0	0
R186	On	05/02/2015	Bond Future	8.45	Put			188.71000	0.18871	119,730	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Call			7,748.14000	7.74814	8,549,950	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			52.44000	0.05244	30,380	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			7,825.03000	7.82503	8,627,770	7.94	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Call			2,842.95000	2.84295	3,435,480	7.60	0.00	0	0
R186	On	05/02/2015	Bond Future	8.05	Put			811.37000	0.81137	580,030	7.60	0.00	0	6,500
R186	On	05/02/2015	Bond Future	8.45	Call			5,550.41000	5.55041	6,305,300	7.80	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			47.70000	0.04770	27,470	7.95	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			9,747.32000	9.74732	10,564,450	8.07	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			14.48000	0.01448	7,740	8.07	0.00	0	9,600
R186	On	07/05/2015	Bond Future	8.25	Call			4,516.33000	4.51633	5,142,240	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,231.05000	1.23105	1,024,320	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,574.05000	4.57405	5,203,550	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,206.76000	1.20676	1,003,620	7.91	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,458.64000	4.45864	5,081,190	7.90	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,255.45000	1.25545	1,045,360	7.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.99	Put			2,844.52000	2.84452	2,470,980	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			3,739.34000	3.73934	4,215,150	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,807.20000	2.80720	2,437,040	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			3,785.51000	3.78551	4,264,310	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,770.63000	2.77063	2,403,460	8.10	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			3,693.85000	3.69385	4,166,280	8.10	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			9,587.76000	9.58776	10,295,700	8.28	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Put			964.05000	0.96405	812,010	8.28	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			5,308.73000	5.30873	5,847,240	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,531.93000	2.53193	2,210,460	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			5,358.98000	5.35898	5,900,220	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,502.53000	2.50253	2,183,790	7.94	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			5,408.99000	5.40899	5,953,400	7.95	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,472.96000	2.47296	2,157,390	7.95	0.00	0	0
Total R186 Option												0.00	0	25,200
Total For R186												57,718,030.40	470	69,885
R197	On	05/02/2015	Bond Future			288.91050	288.91050	288.91197	288.91197			0.00	0	898
R197	On	07/05/2015	Bond Future			293.62809	293.62809	293.64023	293.64023			0.00	0	0
Total R197 Future												0.00	0	898
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			78.03000	0.07803	79,500		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			88.03000	0.08803	89,500		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Put			98.03000	0.09803	99,500		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			349.77000	0.34977	361,910		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			359.77000	0.35977	371,910		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			369.77000	0.36977	381,910		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	898
R202	On	05/02/2015	Bond Future			237.31542	237.31542	237.31542	237.31542			8,543,355.12	36	50,629
R202	On	07/05/2015	Bond Future			241.19052	241.19052	241.19943	241.19943			0.00	0	0
Total R202 Future												8,543,355.12	36	50,629
R202	On	05/02/2015	Bond Future	232.99	Call			4,325.42000	4.32542	4,325,420		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			4,315.42000	4.31542	4,315,420		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	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
R202	On	05/02/2015	Bond Future	233.01	Call			4,305.42000	4.30542	4,305,420		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			2,709.43000	2.70943	2,700,520		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			2,699.43000	2.69943	2,690,520		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			2,689.43000	2.68943	2,680,520		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												8,543,355.12	36	50,629
R2023	On	05/02/2015	Bond Future			7.44072	105.33133	7.54606	104.69701		5.74	0.00	0	10,322
R2023	On	07/05/2015	Bond Future			7.47601	103.11809	7.58520	102.47731		6.14	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.49500	104.91861	7.60887	104.26761		6.23	0.00	0	0
Total R2023 Future												0.00	0	10,322
R2023	On	05/02/2015	Bond Future	8.74	Call			6,859.85000	6.85985	7,490,270	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			7.17000	0.00717	3,270	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			6,914.30000	6.91430	7,544,930	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			6.75000	0.00675	3,060	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			6,968.72000	6.96872	7,599,560	6.26	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			6.34000	0.00634	2,860	6.26	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,784.23000	3.78423	4,309,830	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			549.55000	0.54955	434,370	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,828.32000	3.82832	4,356,060	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			537.55000	0.53755	424,510	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,740.33000	3.74033	4,263,750	6.40	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			561.77000	0.56177	444,410	6.40	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			857.46000	0.85746	723,730	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,467.78000	4.46778	4,986,830	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			844.11000	0.84411	712,160	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			8,098.01000	8.09801	8,703,910	6.62	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			191.99000	0.19199	146,890	6.62	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,385.80000	4.38580	4,901,280	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			870.98000	0.87098	735,460	6.52	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,426.73000	4.42673	4,944,000	6.52	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												0.00	0	11,233
R203	On	05/02/2015	Bond Future			6.49561	107.48585	6.57860	107.28594		1.83	0.00	0	13,903
R203	On	07/05/2015	Bond Future			6.48501	105.06526	6.57592	104.86602		1.88	0.00	0	0
R203	On	06/08/2015	Bond Future			6.41152	106.90003	6.51376	106.69840		1.76	0.00	0	0
Total R203 Future												0.00	0	13,903

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	7.69	Call			2,632.21000	2.63221	2,831,660	2.03	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			0.85000	0.00085	0,390	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			4,131.53000	4.13153	4,331,440	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			4,154.39000	4.15439	4,354,300	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			4,177.24000	4.17724	4,377,150	2.03	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,586.15000	1.58615	1,759,320	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			102.35000	0.10235	76,280	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,548.90000	1.54890	1,720,820	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			108.09000	0.10809	80,770	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,567.50000	1.56750	1,740,040	2.00	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			105.19000	0.10519	78,490	2.00	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			899.83000	0.89983	1,027,720	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			435.84000	0.43584	362,100	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			912.51000	0.91251	1,041,290	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			428.94000	0.42894	356,090	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			887.23000	0.88723	1,014,220	1.81	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			442.83000	0.44283	368,190	1.81	0.00	0	0
Total R203 Option												0.00	0	55
Total For R203												0.00	0	13,958
R2030	On	05/02/2015	Bond Future			8.13635	99.04879	8.23043	98.25395			0.00	0	4,663
R2030	On	07/05/2015	Bond Future			8.18344	100.65897	8.27996	99.85502			0.00	0	0
Total R2030 Future												0.00	0	4,663
R2030	On	05/02/2015	Bond Future	9.24	Call			7,987.05000	7.98705	8,781,890		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			8,061.45000	8.06145	8,856,290		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			8,135.76000	8.13576	8,930,600		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	07/05/2015	Bond Future	8.74	Call			3,707.57000	3.70757	4,511,520		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			3,785.94000	3.78594	4,589,890		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			3,864.21000	3.86421	4,668,160		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	4,663
R2032	On	05/02/2015	Bond Future			8.32442	102.32484	8.41344	101.52831			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2015	Bond Future			8.37284	99.83196	8.46408	99.02625			0.00	0	0
R2032	On	06/08/2015	Bond Future			8.41101	101.57572	8.50484	100.75694			0.00	0	0
Total R2032 Future												0.00	0	15
R2032	On	05/02/2015	Bond Future	8.51	Call			853.47000	0.85347	1,650,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Call			677.58000	0.67758	1,474,110		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Call			765.58000	0.76558	1,562,110		0.00	0	0
R2032	On	05/02/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Call			401.89000	0.40189	1,207,600		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Call			227.15000	0.22715	1,032,860		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Call			314.58000	0.31458	1,120,290		0.00	0	0
R2032	On	07/05/2015	Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Put			128.83000	0.12883	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	776,790		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.50	Put			41.99000	0.04199	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Call			44.74000	0.04474	863,520		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	689,950		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	15
R2037	On	05/02/2015	Bond Future			8.46740	100.55300	8.54598	99.77772			0.00	0	13,851
R2037	On	07/05/2015	Bond Future			8.51649	102.18768	8.59688	101.40363			0.00	0	500
R2037	On	06/08/2015	Bond Future			8.55737	99.71231	8.63994	98.91557			0.00	0	0
Total R2037 Future												0.00	0	14,351
R2037	On	05/02/2015	Bond Future	9.49	Call			8,619.81000	8.61981	9,395,090		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			8,704.68000	8.70468	9,479,960		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			8,789.42000	8.78942	9,564,700		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			3,880.95000	3.88095	4,665,000		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			3,698.62000	3.69862	4,482,670		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			3,789.85000	3.78985	4,573,900		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Put			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
R2037	On	06/08/2015	Bond Future	8.74	Call			952.22000	0.95222	1,748,960		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Call			1,046.59000	1.04659	1,843,330		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/08/2015	Bond Future	8.76	Call			1,140.82000	1.14082	1,937,560		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	14,351
R204	On	05/02/2015	Bond Future			6.79732	105.13113	6.88374	104.83529		2.87	0.00	0	10,467
R204	On	07/05/2015	Bond Future			6.81689	106.83957	6.90902	106.54287		2.90	0.00	0	0
R204	On	06/08/2015	Bond Future			6.80207	104.66594	6.90174	104.36513		3.00	0.00	0	0
Total R204 Future												0.00	0	10,467
R204	On	05/02/2015	Bond Future	8.24	Call			4,510.94000	4.51094	4,806,580	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			0.34000	0.00034	0,140	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			4,543.26000	4.54326	4,838,920	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			0.31000	0.00031	0,130	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			4,575.58000	4.57558	4,871,250	3.15	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			0.29000	0.00029	0,120	3.15	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			2,074.31000	2.07431	2,316,660	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			227.08000	0.22708	172,730	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			2,100.05000	2.10005	2,343,510	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			221.38000	0.22138	168,140	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			2,125.88000	2.12588	2,370,450	3.01	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			215.79000	0.21579	163,660	3.01	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			4,485.29000	4.48529	4,770,820	3.21	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			61.93000	0.06193	46,650	3.21	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,755.06000	2.75506	3,003,390	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			267.24000	0.26724	214,760	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,779.40000	2.77940	3,028,510	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			262.35000	0.26235	210,650	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,803.80000	2.80380	3,053,700	3.16	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			257.53000	0.25753	206,620	3.16	0.00	0	0
Total R204 Option												0.00	0	699
Total For R204												0.00	0	11,166
R2044	On	05/02/2015	Bond Future			8.58166	102.02665	8.66016	101.18534			0.00	0	5,842
R2044	On	07/05/2015	Bond Future			8.63008	103.68530	8.71035	102.83415			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.67087	101.11085	8.75324	100.24586			0.00	0	0
Total R2044 Future												0.00	0	5,842
R2044	On	05/02/2015	Bond Future	8.99	Call			3,409.33000	3.40933	4,250,640		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			3,509.62000	3.50962	4,350,930		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,609.73000	3.60973	4,451,040		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			2,972.77000	2.97277	3,823,920		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			3,072.73000	3.07273	3,923,880		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			2,872.65000	2.87265	3,723,800		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			138.19000	0.13819	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Call			0.00000	0.00000	831,200		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.75	Put			33.79000	0.03379	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Call			70.43000	0.07043	935,420		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	726,800		0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	5,842
R2048	On	05/02/2015	Bond Future			8.56224	105.98725	8.64589	105.06232			0.00	0	40,873
R2048	On	07/05/2015	Bond Future			8.60630	103.27815	8.69179	102.34211			0.00	0	0
R2048	On	06/08/2015	Bond Future			8.64228	105.08169	8.72992	104.13030			0.00	0	0
Total R2048 Future												0.00	0	40,873
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			8,565.17000	8.56517	9,490,100		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			8,658.87000	8.65887	9,583,800		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Call			8,752.39000	8.75239	9,677,320		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	07/05/2015	Bond Future	9.25	Call			5,757.01000	5.75701	6,693,050		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Call			5,854.82000	5.85482	6,790,860		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Call			5,659.02000	5.65902	6,595,060		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Call			108.43000	0.10843	1,059,820		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Call			215.79000	0.21579	1,167,180		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Call			322.95000	0.32295	1,274,340		0.00	0	0
R2048	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 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 R2048												0.00	0	40,873
R207	On	05/02/2015	Bond Future			7.00998	101.49886	7.11125	101.08139		3.78	525,358,099.36	5,176	33,719
R207	On	07/05/2015	Bond Future			7.04124	103.14861	7.14800	102.72817		3.85	0.00	0	0
R207	On	06/08/2015	Bond Future			7.04657	101.30538	7.16026	100.87863		4.00	0.00	0	0
Total R207 Future												525,358,099.36	5,176	33,719
R207	On	05/02/2015	Bond Future	8.49	Call			5,480.79000	5.48079	5,897,880	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			0.64000	0.00064	0,260	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			5,519.14000	5.51914	5,936,260	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			0.59000	0.00059	0,240	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			5,557.47000	5.55747	5,974,620	4.15	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			0.54000	0.00054	0,220	4.15	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			4,331.42000	4.33142	4,727,400	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			76.29000	0.07629	51,830	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,563.16000	2.56316	2,903,130	3.97	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			308.18000	0.30818	227,710	3.97	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Call			4,261.56000	4.26156	4,656,220	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			81.00000	0.08100	55,220	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			4,296.59000	4.29659	4,691,890	4.12	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			78.74000	0.07874	53,600	4.12	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Call			2,735.54000	2.73554	3,052,910	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.75	Put			556.80000	0.55680	447,420	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Call			2,763.01000	2.76301	3,081,520	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.76	Put			547.83000	0.54783	439,590	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.46	Call			1,991.04000	1.99104	2,263,120	4.06	0.00	0	70
R207	On	06/08/2015	Bond Future	7.46	Put			876.42000	0.87642	721,750	4.06	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Call			2,708.17000	2.70817	3,024,130	4.14	0.00	0	0
R207	On	06/08/2015	Bond Future	7.74	Put			565.90000	0.56590	455,110	4.14	0.00	0	0
Total R207 Option												0.00	0	136
Total For R207												525,358,099.36	5,176	33,855
R208	On	05/02/2015	Bond Future			7.19755	100.26614	7.29818	99.78196		4.63	0.00	0	52,091
R208	On	07/05/2015	Bond Future			7.23012	98.49536	7.33522	98.00696		4.92	0.00	0	0
R208	On	06/08/2015	Bond Future			7.24216	100.21543	7.35274	99.71948		4.96	0.00	0	0
R208	On	05/11/2015	Bond Future			7.22138	98.67223	7.33770	98.16843		4.86	0.00	0	0
Total R208 Future												0.00	0	52,091
R208	On	05/02/2015	Bond Future	8.49	Call			5,522.31000	5.52231	6,004,210	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			4.17000	0.00417	1,890	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			5,566.71000	5.56671	6,048,740	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			3.91000	0.00391	1,760	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			5,611.09000	5.61109	6,093,250	5.07	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			3.66000	0.00366	1,640	5.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2015	Bond Future	8.00	Put			320.68000	0.32068	250,400	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			3,379.09000	3.37909	3,798,800	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			313.06000	0.31306	244,370	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			3,305.15000	3.30515	3,721,980	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			328.29000	0.32829	256,720	5.17	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			3,342.14000	3.34214	3,760,260	5.17	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,506.54000	3.50654	3,903,750	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			620.91000	0.62091	522,170	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			6,546.89000	6.54689	7,012,980	5.29	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			123.25000	0.12325	93,390	5.29	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			3,440.91000	3.44091	3,835,350	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			641.54000	0.64154	540,030	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,473.67000	3.47367	3,869,510	5.21	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			631.15000	0.63115	531,040	5.21	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Put			1,124.86000	1.12486	975,120	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Put			1,110.65000	1.11065	962,450	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Call			5,195.23000	5.19523	5,622,350	5.18	0.00	0	0
R208	On	05/11/2015	Bond Future	8.48	Put			410.91000	0.41091	334,230	5.18	0.00	0	2,200
R208	On	05/11/2015	Bond Future	7.74	Call			2,857.62000	2.85762	3,210,150	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.74	Put			1,139.20000	1.13920	987,930	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.75	Call			2,885.52000	2.88552	3,239,580	5.02	0.00	0	0
R208	On	05/11/2015	Bond Future	7.76	Call			2,913.53000	2.91353	3,269,130	5.02	0.00	0	0
Total R208 Option												0.00	0	2,398
Total For R208												0.00	0	54,489
R209	On	05/02/2015	Bond Future			8.36946	81.42403	8.44781	80.78126		11.37	0.00	0	28,435
R209	On	07/05/2015	Bond Future			8.41243	79.59897	8.49248	78.94868		12.30	0.00	0	0
R209	On	06/08/2015	Bond Future			8.44635	80.98922	8.52838	80.32842		12.58	0.00	0	0
Total R209 Future												0.00	0	28,435
R209	On	05/02/2015	Bond Future	9.25	Call			6,274.85000	6.27485	6,877,660	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			128.24000	0.12824	88,280	12.06	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			6,341.96000	6.34196	6,946,070	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			123.46000	0.12346	84,800	12.07	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,629.50000	4.62950	5,184,790	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			316.77000	0.31677	229,290	11.83	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			6,207.80000	6.20780	6,809,260	12.05	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			133.19000	0.13319	91,880	12.05	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,086.90000	1.08690	922,520	12.65	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			5,081.04000	5.08104	5,569,310	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,066.87000	1.06687	904,850	12.66	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,972.19000	4.97219	5,455,710	12.64	0.00	0	0

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	07/05/2015	Bond Future	8.99	Put			1,107.25000	1.10725	940,480	12.64	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			5,026.51000	5.02651	5,512,420	12.65	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,885.66000	1.88566	1,679,000	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,860.89000	1.86089	1,656,280	12.92	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,551.78000	5.55178	6,010,010	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,836.40000	1.83640	1,633,830	12.93	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			10,380.77000	10.38077	10,971,310	13.26	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			477.70000	0.47770	407,440	13.26	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,452.17000	5.45217	5,906,310	12.91	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,501.89000	5.50189	5,958,080	12.92	0.00	0	0
Total R209 Option												0.00	0	2,914
Total For R209												0.00	0	31,349
R210	On	05/02/2015	Bond Future			177.68707	177.68707	177.78833	177.78833			0.00	0	628
R210	On	07/05/2015	Bond Future			178.51092	178.51092	178.62022	178.62022			0.00	0	0
Total R210 Future												0.00	0	628
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			2,798.33000	2.79833	2,697,070		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			2,788.33000	2.78833	2,687,070		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			2,778.33000	2.77833	2,677,070		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			1,630.22000	1.63022	1,520,920		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			1,620.22000	1.62022	1,510,920		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			1,610.22000	1.61022	1,500,920		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	05/02/2015	Bond Future			132.62614	132.62614	132.63452	132.63452			0.00	0	1,120
R211	On	07/05/2015	Bond Future			134.79220	134.79220	134.80561	134.80561			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	05/02/2015	Bond Future	133.00	Put			365.48000	0.36548	373,860		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			375.48000	0.37548	383,860		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			355.48000	0.35548	363,860		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			204.39000	0.20439	217,800		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			184.39000	0.18439	197,800		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			194.39000	0.19439	207,800		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	05/02/2015	Bond Future			137.54610	137.54610	137.54689	137.54689			0.00	0	14,864
R212	On	07/05/2015	Bond Future			139.79251	139.79251	139.79841	139.79841			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	05/02/2015	Bond Future	137.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			443.11000	0.44311	443,900		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			453.11000	0.45311	453,900		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			463.11000	0.46311	463,900		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			1,191.59000	1.19159	1,197,490		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			1,201.59000	1.20159	1,207,490		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			1,211.59000	1.21159	1,217,490		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	05/02/2015	Bond Future			8.19249	92.60192	8.28653	91.83788		9.73	0.00	0	21,796
R213	On	07/05/2015	Bond Future			8.23536	90.56167	8.33168	89.78856		10.49	0.00	0	0
R213	On	06/08/2015	Bond Future			8.26841	92.14291	8.36741	91.35728		10.70	0.00	0	0
Total R213 Future												0.00	0	21,796
R213	On	05/02/2015	Bond Future	9.24	Call			7,313.35000	7.31335	8,051,660	10.53	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			65.79000	0.06579	40,060	10.53	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			7,382.14000	7.38214	8,121,390	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			63.14000	0.06314	38,350	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			7,450.68000	7.45068	8,190,910	10.54	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			60.33000	0.06033	36,520	10.54	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,405.03000	4.40503	4,987,150	10.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,230.82000	1.23082	1,039,830	10.79	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,457.96000	4.45796	5,042,990	10.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,208.05000	1.20805	1,019,970	10.80	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,511.14000	4.51114	5,099,040	10.81	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,185.63000	1.18563	1,000,420	10.81	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			3,742.08000	3.74208	4,188,260	10.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2015	Bond Future	8.49	Put			2,782.72000	2.78272	2,443,270	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			3,784.50000	3.78450	4,233,630	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,747.53000	2.74753	2,411,030	10.70	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			3,827.76000	3.82776	4,279,830	10.71	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,713.28000	2.71328	2,379,720	10.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	21,796
R214	On	05/02/2015	Bond Future			8.47052	82.33735	8.55403	81.61731		11.96	48,579,036.50	590	7,459
R214	On	07/05/2015	Bond Future			8.51243	80.38350	8.59772	79.65472		12.96	0.00	0	0
R214	On	06/08/2015	Bond Future			8.54618	81.78715	8.63355	81.04643		13.26	0.00	0	0
Total R214 Future												48,579,036.50	590	7,459
R214	On	05/02/2015	Bond Future	9.49	Call			7,480.55000	7.48055	8,169,780	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			91.35000	0.09135	60,540	12.92	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			7,549.81000	7.54981	8,240,070	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			87.94000	0.08794	58,160	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			7,618.76000	7.61876	8,310,100	12.93	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			84.34000	0.08434	55,640	12.93	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,114.05000	1.11405	936,180	13.43	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,559.03000	5.55903	6,112,460	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,093.87000	1.09387	918,520	13.44	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,616.30000	5.61630	6,172,070	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,074.16000	1.07416	901,150	13.45	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,502.10000	5.50210	6,053,010	13.43	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			4,015.02000	4.01502	4,436,010	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			3,127.67000	3.12767	2,807,940	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			4,059.21000	4.05921	4,482,910	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			3,089.35000	3.08935	2,772,330	13.26	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			4,104.17000	4.10417	4,530,560	13.27	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			3,051.93000	3.05193	2,737,600	13.27	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												48,579,036.50	590	7,459
Total for Bond												641,469,538.28	6,282	404,836
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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 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 05/02/2015 GOVI			489.57800	489.57800	486.99600	486.99600				0.00	0	411
GOVI On 07/05/2015 GOVI			497.53300	497.53300	494.92200	494.92200				0.00	0	130
GOVI On 06/08/2015 GOVI			506.12500	506.12500	503.47000	503.47000				0.00	0	0
Total GOVI Future										0.00	0	541
GOVI On 05/02/2015 GOVI	459.99	Call			270,060.00000	27.00600	295,880,000			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			269,960.00000	26.99600	295,780,000			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			269,860.00000	26.98600	295,680,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			449,120.00000	44.91200	475,230,000			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			449,320.00000	44.93200	475,430,000			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			449,220.00000	44.92200	475,330,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			34,800.00000	3.48000	61,350,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			34,700.00000	3.47000	61,250,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			34,600.00000	3.46000	61,150,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	541
Total for GOVI										0.00	0	541
AL12 On 05/02/2015 Index Future			545.59200	545.59200	541.51500	541.51500				0.00	0	0
AL12 On 07/05/2015 Index Future			554.45600	554.45600	550.32900	550.32900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL12 Future										0.00	0	0
Total For AL12										0.00	0	0
AL37 On 05/02/2015 Index Future			454.26900	454.26900	452.56200	452.56200				0.00	0	116
AL37 On 07/05/2015 Index Future			461.65000	461.65000	459.92800	459.92800				0.00	0	0
Total AL37 Future										0.00	0	116
Total For AL37										0.00	0	116
AL7T On 05/02/2015 Index Future			541.53600	541.53600	536.89400	536.89400				0.00	0	3
AL7T On 07/05/2015 Index Future			550.33400	550.33400	545.63200	545.63200				0.00	0	0
Total AL7T Future										0.00	0	3
Total For AL7T										0.00	0	3
ALBI On 05/02/2015 Index Future			491.88500	491.88500	488.97900	488.97900				0.00	0	654
ALBI On 07/05/2015 Index Future			499.87700	499.87700	496.93800	496.93800				0.00	0	0
ALBI On 06/08/2015 Index Future			508.50900	508.50900	505.52100	505.52100				0.00	0	0
Total ALBI Future										0.00	0	654
Total For ALBI										0.00	0	654
IGOV On 05/02/2015 Index Future			226.26200	226.26200	226.35000	226.35000				0.00	0	1,093
IGOV On 07/05/2015 Index Future			229.95600	229.95600	230.05300	230.05300				0.00	0	80
IGOV On 06/08/2015 Index Future			233.94500	233.94500	234.04400	234.04400				0.00	0	0
Total IGOV Future										0.00	0	1,173
Total For IGOV										0.00	0	1,173
ILBI On 05/02/2015 Index Future			613.06500	613.06500	613.31300	613.31300				0.00	0	157
ILBI On 07/05/2015 Index Future			623.11300	623.11300	623.36700	623.36700				0.00	0	0
Total ILBI Future										0.00	0	157
Total For ILBI										0.00	0	157
Total for Index										0.00	0	2,103
JIBAR f On 17/12/2014 Jibar Future			6.08000	93.92000	6.08000	93.92000				0.00	0	0
JIBAR f On 21/01/2015 Jibar Future			6.09000	93.91000	6.10000	93.90000				0.00	0	0
JIBAR f On 18/02/2015 Jibar Future			6.11000	93.89000	6.14000	93.86000				0.00	0	0
JIBAR f On 18/03/2015 Jibar Future			6.13000	93.87000	6.17000	93.83000				0.00	0	2,850
JIBAR f On 15/04/2015 Jibar Future			6.18000	93.82000	6.21000	93.79000				0.00	0	0
JIBAR f On 20/05/2015 Jibar Future			6.25000	93.75000	6.29000	93.71000				0.00	0	0
JIBAR f On 17/06/2015 Jibar Future			6.27000	93.73000	6.31000	93.69000				0.00	0	5,000
JIBAR f On 16/09/2015 Jibar Future			6.37000	93.63000	6.43000	93.57000				0.00	0	0
JIBAR f On 15/12/2015 Jibar Future			6.50000	93.50000	6.56000	93.44000				0.00	0	0
JIBAR f On 16/03/2016 Jibar Future			6.61000	93.39000	6.67000	93.33000				0.00	0	0
JIBAR f On 15/06/2016 Jibar Future			6.72000	93.28000	6.77000	93.23000				0.00	0	0
JIBAR f On 21/09/2016 Jibar Future			6.83000	93.17000	6.89000	93.11000				0.00	0	0
Total Jibar Future										0.00	0	7,850

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 :									641,469,538.28	6,282	415,330
AA02 On 28/03/2016 Spot Bond				101.15791		101.10493			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			6.68000	101.88299	6.74000	101.80204			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				101.41245		101.35249			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			7.95500	106.48802	8.03500	106.12377			0.00	0	600,000,000
Total AA05 SPOT									0.00	0	600,000,000
Total For AA05									0.00	0	600,000,000
AA06 On 15/04/2021 Spot Bond				100.97976		100.91849			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			8.63000	105.35421	8.72500	104.81143			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				100.14128		100.07512			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				100.22225		100.15542			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			8.82000	98.49676	8.90000	98.16581			0.00	0	300,000,000
Total AB013 SPOT									0.00	0	300,000,000
Total For AB013									0.00	0	300,000,000
AB014L On 19/11/2024 Spot Bond			100.00000	9.93081	100.00000	9.80037			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	100.32124	10.84000	100.23351				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.80000	101.84895	6.86000	101.77378				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				101.17636		101.11094				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			8.27000	105.11395	8.34500	104.87683				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			2.30000	272.04882	2.30000	271.89980				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				100.41825		100.31418				0.00	800,000,000	200,000,000
Total ABFN04 SPOT										0.00	800,000,000	200,000,000
Total For ABFN04										0.00	800,000,000	200,000,000
ABFN06 On 17/03/2016 Spot Bond				102.08175		102.02662				0.00	0	0
Total ABFN06 SPOT										0.00	0	0
Total For ABFN06										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.57061		101.51054				0.00	0	200,000,000
Total ABFN07 SPOT										0.00	0	200,000,000
Total For ABFN07										0.00	0	200,000,000
ABFN08 On 17/03/2020 Spot Bond				101.63209		101.56952				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.67294		101.60869				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				101.07211		101.01451				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.80325		100.74641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.49332		100.43551				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	98.57726	100.00000	97.79491				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			2.04000	173.06935	2.04000	172.97805				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	165.39282	2.76000	165.29607				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	176.23360	2.17000	176.13893				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	185.76335	1.82000	185.66869				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			7.46625	79.63955	7.54125	79.41661				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.46625	79.63955	7.54125	79.41661				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				94.84000		94.84000				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				101.53451		101.47118				0.00	0	0
Total ABN39 SPOT										0.00	0	0
Total For ABN39										0.00	0	0
ABN40 On 29/09/2015 Spot Bond				93.98000		93.98000				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				93.02000		93.02000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				92.45000		92.45000				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				91.08000		91.08000				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				90.47000		90.47000				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				101.10763		101.04756				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				100.99198		100.93255				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				90.12000		90.12000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			6.86500	103.98385	6.93000	103.92120				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				89.40000		89.40000				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				89.88000		90.03000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				89.31000		89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.26253		101.20229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			6.97000	107.76291	7.03000	107.65400				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				101.00146		100.93738				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				87.49000		87.49000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				86.95000		86.95000				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			2.64000	108.92593	2.62000	109.06042				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			2.41500	161.53182	2.41000	161.53211				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			2.31000	214.93509	2.31000	214.81717				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				95.40000		95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				85.64000		85.64000				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			9.01000	94.72530	9.11000	94.11118				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				97.19000		97.19000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.70000		100.70000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.63454		102.61279				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				92.94000		92.94000				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				103.03000		103.06000				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	109.25960	9.63000	109.20302				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				96.39000		96.39000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN78 SPOT										0.00	0	0
Total For ABN78										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.08500	114.90298	9.17500	114.12476				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			8.33500	93.45893	8.43000	92.95872				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				102.44000		102.70000				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				101.58000		102.93000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.18000	114.17032	9.27000	113.39824				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				87.79000		87.80000				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				99.79474		101.71802				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.67497		100.60904				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			7.62000	108.49832	7.69500	108.20726				0.00	0	1,500,000,000
Total ABS10 SPOT										0.00	0	1,500,000,000
Total For ABS10										0.00	0	1,500,000,000
ABS11 On 09/04/2021 Spot Bond			8.34000	106.64648	8.43500	106.09877				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			6.84000	101.28397	6.90000	101.20372		13,680,000,000,000.00		2,000,000,000	1,000,000,000	
Total ABS5 SPOT								13,680,000,000,000.00		2,000,000,000	1,000,000,000	
Total For ABS5								13,680,000,000,000.00		2,000,000,000	1,000,000,000	
ABS6 On 01/06/2020 Spot Bond			8.36500	99.28432	8.46000	98.80800				0.00	0	640,000,000

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 ABS6 SPOT									0.00	0	640,000,000
Total For ABS6									0.00	0	640,000,000
ABS7 On 11/09/2026 Spot Bond			9.28000	98.54931	9.37000	97.85587			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			7.32000	104.40651	7.58000	104.02157		26,352,000,000,000.00		3,600,000,000	1,200,000,000
Total ABS9 SPOT								26,352,000,000,000.00		3,600,000,000	1,200,000,000
Total For ABS9								26,352,000,000,000.00		3,600,000,000	1,200,000,000
ABS12 On 07/12/2023 Spot Bond			2.11000	275.89308	2.11000	275.74620			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			1.49000	131.13626	1.49000	131.07314			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			2.15000	133.27030	2.15000	133.19906			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	0.00491	100.00000	0.00485			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	65.52070	100.00000	65.04567			0.00	0	0
Total ACL01U SPOT									0.00	0	0
Total For ACL01U									0.00	0	0
ACL02L On 15/09/2015 Spot Bond			11.13000	104.56748	11.19000	104.42830			0.00	0	0
Total ACL028 SPOT									0.00	0	0
Total For ACL028									0.00	0	0
ACL02L On 20/08/2015 Spot Bond				100.30639		100.22391			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	6.55912	100.00000	6.51105			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL03L On 20/08/2015 Spot Bond				100.31377		100.22928			0.00	0	0
Total ACL033 SPOT									0.00	0	0
Total For ACL033									0.00	0	0
ACL03L On 20/08/2015 Spot Bond				100.41813		100.30514			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	39.09543	100.00000	38.80888				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.29901		100.21855				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	66.63079	11.00000	66.57367				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	25.02107	100.00000	24.83769				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond			101.68158			101.61185				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond			101.83996			101.76333				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond			101.61095			101.54430				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			101.65867			101.58994				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond			101.67967			101.61002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				102.86282		102.79009				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				102.86282		102.79009				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				102.87934		102.80618				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				102.87934		102.80618				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				102.84631		102.77400				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				92.83471		92.77873				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				101.59534		101.53853				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL090 On 26/12/2015 Spot Bond				101.46389		101.39929				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL091 On 20/12/2018 Spot Bond				101.63006		101.56258				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL092 On 20/06/2020 Spot Bond				101.67755		101.60798				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL093 On 20/12/2025 Spot Bond				101.69659		101.62619				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL094 On 20/12/2025 Spot Bond				101.65843		101.58970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				101.57279		101.50779				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			8.76500	106.97133	8.86000	106.49933				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL11E On 26/01/2021 Spot Bond				100.80261		100.73494				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12C On 26/01/2021 Spot Bond				101.46308		101.39454				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
ACL12E On 20/09/2016 Spot Bond				86.78108		86.72090				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				169.88167		170.18923				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				169.91627		170.22338				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				101.61086		101.54421				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				102.60623		102.53902				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				99.97929		99.91744				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13E On 20/09/2021 Spot Bond				102.60464		102.53752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				103.42173		103.34982				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				103.32737		103.25723				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				101.58898		101.52807				0.00	0	540,000,000
Total ACL142 SPOT										0.00	0	540,000,000
Total For ACL142										0.00	0	540,000,000
ACL143 On 20/12/2016 Spot Bond				101.30644		101.23568				0.00	0	1,806,605,000
Total ACL143 SPOT										0.00	0	1,806,605,000
Total For ACL143										0.00	0	1,806,605,000
ACL144 On 20/12/2016 Spot Bond				102.87572		102.81591				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.61661		101.54971				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				102.71338		102.65093				0.00	0	0
Total ACL151 SPOT										0.00	0	0
Total For ACL151										0.00	0	0
ACL153 On 20/03/2015 Spot Bond				101.43351		101.37458				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				101.40102		101.34350				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				101.46409		101.40383				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				101.58245		101.51704				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				101.51559		101.45309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL15£ On 20/03/2015 Spot Bond				101.43925		101.38007				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL15£ On 20/03/2015 Spot Bond				101.46027		101.40018				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	102.00418	10.23000	101.91988				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				101.48111		101.42011				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				101.44880		101.38921				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				120.46710		120.40395				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			8.89500	107.70920	8.97500	107.33215				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				101.57665		101.51149				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond			1.75000	117.42760	1.75000	117.40790				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17 On 20/03/2015 Spot Bond				101.60505		101.54905				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				101.46200		101.40182				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				101.54596		101.47926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.59345		101.52466				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				101.49845		101.43385				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				101.88877		101.82947				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				101.65875		101.59002				0.00	0	5,200,000
Total ACL181 SPOT										0.00	0	5,200,000
Total For ACL181										0.00	0	5,200,000
ACL182 On 20/06/2017 Spot Bond				103.24408		103.18341				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				101.48134		101.41750				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				102.63361		102.56871				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.58395		101.51558				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				101.54317		101.47947				0.00	0	0
Total ACL186 SPOT										0.00	0	0
Total For ACL186										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.62414		101.55691				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				101.64895		101.58063				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				101.87618		101.82082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL191 On 20/12/2015 Spot Bond				102.13296		102.07700				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL192 On 20/09/2022 Spot Bond				101.65477		101.58620				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.65477		101.58620				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.74536		101.66984				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.55546		101.48835				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.74847		101.67583				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				103.71408		103.64553				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.74536		101.66984				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 21/11/2016 Spot Bond				94.90005		94.84374				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL200 On 20/12/2022 Spot Bond				101.68723		101.61725				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.66943		101.59727				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				122.53151		122.75645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				123.40052		123.62690				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				101.46043		101.39751				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.44712		101.38479				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.21751		100.15927				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				101.48324		101.41931				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				101.50599		101.44390				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				101.54596		101.47926				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.46233		101.39932				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				101.46043		101.39751				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.59371		101.52781				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				100.38015		102.45944				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				100.71137		100.64336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.69194		100.62607			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond			100.00000	20.97363	100.00000	100.00000		850,000,000,000,000.00	28,500,000,000	20,000,000,000	
Total ADCB04 SPOT								50,000,000,000,000.00	28,500,000,000	20,000,000,000	
Total For ADCB04								50,000,000,000,000.00	28,500,000,000	20,000,000,000	
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total ADCP08 SPOT								0.00	0	0	
Total For ADCP08								0.00	0	0	
ADCP0 On 02/03/2015 Spot Bond			100.00000	85.43322	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total ADCP09 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For ADCP09								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
ADCP1 On 29/05/2015 Spot Bond			100.00000	72.01571	100.00000	100.00000		400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total ADCP10 SPOT								10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For ADCP10								10,000,000,000,000.00	4,000,000,000	4,000,000,000	
AER01I On 18/11/2016 Spot Bond			100.00000	21.64331	100.00000	21.48640		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	13.47278	100.00000	13.34561		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				100.20022				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				100.22006				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				100.23324				0.00	0	0	
Total AHF1C1 SPOT								0.00	0	0	
Total For AHF1C1								0.00	0	0	
AHF2A On 18/10/2015 Spot Bond				100.87984		100.81827		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				100.96526		100.89753		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.07902		101.00310				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				100.84370		100.78282				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			7.40500	99.70735	7.48000	99.55112				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				101.08108		101.00293				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				101.25459		101.16380				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			8.26500	102.92185	8.34500	102.56673				0.00	0	2,820,000,000
Total AIR01 SPOT										0.00	0	2,820,000,000
Total For AIR01										0.00	0	2,820,000,000
AIR02 On 30/04/2023 Spot Bond			9.18000	115.44158	9.27000	114.78905				0.00	0	200,000,000
Total AIR02 SPOT										0.00	0	200,000,000
Total For AIR02										0.00	0	200,000,000
AIR03 On 09/03/2016 Spot Bond			6.96000	107.13271	7.03000	106.98475				0.00	0	0
Total AIR03 SPOT										0.00	0	0
Total For AIR03										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.75000	103.23015	8.85000	102.51033				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	12.55833	100.00000	12.47468				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			9.55000	103.65571	9.64000	102.84025				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			2.66500	165.85038	2.66000	165.84338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.87286		101.80784				0.00	0	0
Total ANG010 SPOT										0.00	0	0
Total For ANG010										0.00	0	0
ANG01 On 06/12/2014 Spot Bond				99.87104		99.81587				0.00	0	0
Total ANG011 SPOT										0.00	0	0
Total For ANG011										0.00	0	0
ANG01 On 06/06/2015 Spot Bond				99.87526		99.82164				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				101.42801		101.36506				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				100.77452		100.70557				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				101.51721		101.45963				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN00 On 28/02/2017 Spot Bond				100.08319		100.00000				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				101.40448		101.34570				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				101.49845		101.43385				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/06/2017 Spot Bond				101.81595		101.73093				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				99.80378		101.96073				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				105.86000		105.37500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				93.54000		93.65000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				101.84109		101.77337				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				97.92968		98.14976				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.56000	296.06438	2.56000	295.89597				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.17054		99.85943				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				101.85941		101.70227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				100.03994		99.97409				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 On 14/08/2017 Spot Bond				94.42448		94.52245				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN031 On 19/09/2017 Spot Bond				97.16472		96.88342				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032 On 07/01/2015 Spot Bond				100.96514		100.91249				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN033 On 20/06/2019 Spot Bond				101.07547		101.00999				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.45994		100.39427				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.57500	206.93005	2.57500	206.81211				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 20/12/2016 Spot Bond			100.00000	26.92415	100.00000	26.41726				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
ASN35U On 20/12/2017 Spot Bond			100.00000	16.49211	100.00000	15.99813				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	16.60859	100.00000	16.11112				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	16.08442	100.00000	15.60266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				101.60230		101.54530				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				101.36535		101.30661				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				101.34633		101.28842				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				101.33720		101.27562				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			8.36500	106.24362	8.44500	105.90650				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				101.14184		101.08704				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				101.69336		101.63328				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				100.95798		100.90073				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				100.46898		100.41108				0.00	0	70,000,000
Total BAW17 SPOT										0.00	0	70,000,000
Total For BAW17										0.00	0	70,000,000
BAW18 On 05/12/2020 Spot Bond				100.15453		100.09434				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			8.91000	102.87313	9.00500	102.35747				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			7.21000	105.45398	7.27000	105.34263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	36.44902	100.00000	35.97028				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				104.21482		102.87533				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			8.22000	105.88888	8.29500	105.62685				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA01 On 31/03/2016 Spot Bond			10.77875	103.33129	10.80390	103.19331				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			10.90280	102.18826	10.91603	102.06211				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			10.91756	102.17160	10.93281	102.04416				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				101.85685		101.76864				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			10.93409	102.14822	10.95137	102.01818				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			11.35320	103.08999	11.39163	102.86367				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				101.89899		101.80871				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				101.89899		101.80871				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				101.89906		101.80877				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.02875	101.84497	11.05390	101.70628				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			10.99257	102.27934	11.01591	102.14225				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			10.90280	102.18826	10.91603	102.06211				0.00	0	0
Total BAYA14 SPOT										0.00	0	0
Total For BAYA14										0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			10.83424	102.50508	10.86086	102.36344				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			9.96777	102.13402	10.00143	101.99257				0.00	0	0
Total BAYA16 SPOT										0.00	0	0
Total For BAYA16										0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				101.80635		101.72062				0.00	0	0
Total BAYA17 SPOT										0.00	0	0
Total For BAYA17										0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				101.78636		101.67001				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				101.78636		101.67001				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2015 Spot Bond				100.01230		100.01230				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/06/2017 Spot Bond			10.42478	101.88482	10.44188	101.74828				0.00	0	0
Total BAYA21 SPOT										0.00	0	0
Total For BAYA21										0.00	0	0
BAYA22 On 30/06/2017 Spot Bond			10.99500	102.07116	11.07000	101.81380				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				101.73626		101.62325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA25 On 30/09/2017 Spot Bond			10.92000	100.04178	10.99500	99.77488				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond				100.01231		100.01231				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA27 On 31/12/2015 Spot Bond				101.64637		101.56852				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond			9.28000	101.55763	9.28000	101.48169				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA30 On 31/12/2018 Spot Bond				101.76132		101.67527				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond			10.76500	102.40844	10.84500	102.17563				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond				101.71121		101.62767				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.75296		101.66734				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.75296		101.66734				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.89380		99.89380				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 31/03/2016 Spot Bond				101.69115		101.60862				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				101.77238		101.68831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.01229		100.01229				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.77238		101.68831				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.69450		101.61180				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA44 On 31/03/2017 Spot Bond				101.71375		101.63258				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				101.77247		101.68840				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				101.30071		101.23984				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				101.39352		101.32809				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			13.77875	103.82295	13.80390	103.65150				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			14.87139	103.45616	14.91325	103.21588				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			13.72344	102.97407	13.76010	102.78008				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				102.29430		102.18147				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				102.29430		102.18147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.29430		102.18147				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				102.37732		102.26031				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				102.00317		101.90501				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC10 On 31/12/2016 Spot Bond			100.00000	23.61554	100.00000	23.48138				0.00	0	0
Total BAYC10 SPOT										0.00	0	0
Total For BAYC10										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.72292	100.00000	21.56543				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.77030	100.00000	19.62696				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	12.20389	100.00000	12.11541				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	12.20389	100.00000	12.11541				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.75508	100.00000	14.64811				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.78502	100.00000	12.69233				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.84273		100.78875				0.00	1,600,000,000	1,600,000,000
Total BCJ03 SPOT										0.00	1,600,000,000	1,600,000,000
Total For BCJ03										0.00	1,600,000,000	1,600,000,000
BCJ04 On 21/04/2017 Spot Bond				100.80305		100.74553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				101.01516		100.96119				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				101.07498		101.01772				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	8.32364	100.00000	8.26263				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	8.32364	100.00000	8.26263				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	98.91599	100.00000	98.11828				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	87.32057	100.00000	86.69834				0.00	0	0
Total BCP88U SPOT										0.00	0	0
Total For BCP88U										0.00	0	0
BCP89I On 19/02/2015 Spot Bond			100.00000	82.02247	100.00000	81.47321				0.00	0	0
Total BCP89U SPOT										0.00	0	0
Total For BCP89U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.01000	182.02289	2.01000	181.92763				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			7.70000	163.05123	7.79000	161.13496				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			7.70000	163.32294	7.79000	161.42149				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			8.08500	101.24982	8.17500	100.45785				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				101.87882		101.81492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0: On 28/03/2018 Spot Bond			7.36500	100.54876	7.44500	100.25709				0.00	0	100,000,000
Total BEER02 SPOT										0.00	0	100,000,000
Total For BEER02										0.00	0	100,000,000
BG22A: On 21/07/2016 Spot Bond				101.76873		101.71204				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.85310		100.79189				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A: On 21/07/2016 Spot Bond				100.86978		100.80733				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				100.92532		100.85878				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				100.98083		100.91019				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				101.13580		101.05369				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0
BG22Y: On 21/07/2016 Spot Bond			100.00000	23.16424	100.00000	22.99630				0.00	0	0
Total BG22YU SPOT										0.00	0	0
Total For BG22YU										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG32A1 SPOT										0.00	0	0
Total For BG32A1										0.00	0	0
BG32A: On 30/10/2016 Spot Bond				100.67033		100.60853				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				100.68331		100.62028				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				100.68763		100.62420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.73948		100.67114				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				100.80853		100.73366				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	22.66406	100.00000	22.49975				0.00	0	0
Total BG32DU SPOT										0.00	0	0
Total For BG32DU										0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	22.66406	100.00000	22.49975				0.00	0	0
Total BG32YU SPOT										0.00	0	0
Total For BG32YU										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.54845		101.49103				0.00	0	0
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.66415		101.60215				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A On 15/03/2017 Spot Bond				101.69570		101.63245				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			7.77000	103.97237	7.84500	103.74962				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				101.79034		101.72334				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				101.95844		101.88477				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	16.21103	100.00000	16.09222				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	16.21103	100.00000	16.09222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.33664		100.25979				0.00	0	50,000,000
Total BGL01 SPOT										0.00	0	50,000,000
Total For BGL01										0.00	0	50,000,000
BGL02 On 19/11/2024 Spot Bond			10.51500	101.47697	10.61000	101.08539				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.01039		99.94944				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				101.26663		101.20743				0.00	0	50,000,000
Total BID05 SPOT										0.00	0	50,000,000
Total For BID05										0.00	0	50,000,000
BID06 On 30/06/2019 Spot Bond			8.07500	106.65126	8.15500	106.27539				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BIDC41 On 06/02/2015 Spot Bond				98.80946		98.75615				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				98.65270		98.63995				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				97.08618		97.05861				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				100.18190		100.12720				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				100.20998		100.14679				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				100.17953		100.12561				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				100.18829		100.13174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.20420		100.14285				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				100.26999		100.18884				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				100.38027		100.26561				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11L On 19/06/2015 Spot Bond			100.00000	65.50723	100.00000	65.02711				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				100.84269		100.77158				0.00	0	0
Total BSR12 SPOT										0.00	0	0
Total For BSR12										0.00	0	0
BSR13 On 26/07/2016 Spot Bond				100.86642		100.79327				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				98.03537		97.97977				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC003 On 01/12/2014 Spot Bond				100.00000	0.00000	99.94871				0.00	0	0
Total BTC003 SPOT										0.00	0	0
Total For BTC003										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				98.07692		97.95918				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0
BTC005 On 20/10/2015 Spot Bond				93.82606		93.76872				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				99.10614		99.05457				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				99.00318		98.95162				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC007 SPOT										0.00	0	0
Total For BTC007										0.00	0	0
BTC007 On 02/02/2015 Spot Bond				98.91761		98.86607				0.00	0	0
Total BTC008 SPOT										0.00	0	0
Total For BTC008										0.00	0	0
BTC008 On 23/02/2015 Spot Bond				98.55274		98.50166				0.00	0	0
Total BTC009 SPOT										0.00	0	0
Total For BTC009										0.00	0	0
BTC009 On 24/11/2015 Spot Bond				93.24073		93.18409				0.00	0	0
Total BTC010 SPOT										0.00	0	0
Total For BTC010										0.00	0	0
BTC010 On 18/02/2015 Spot Bond				98.63871		98.58701				0.00	0	0
Total BTC011 SPOT										0.00	0	0
Total For BTC011										0.00	0	0
BTC011 On 26/02/2015 Spot Bond				98.49812	100.00000	80.21978				0.00	20,600,000,000	10,300,000,000
Total BTC012 SPOT										0.00	20,600,000,000	10,300,000,000
Total For BTC012										0.00	20,600,000,000	10,300,000,000
BUS012 On 30/09/2016 Spot Bond			100.00000	28.73769	100.00000	28.52934				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				101.57569		101.51221				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				100.26313		100.19844				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			8.92000	110.06720	8.99500	109.84969				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				106.39521		106.32002				0.00	0	0
Total CBL09 SPOT										0.00	0	0
Total For CBL09										0.00	0	0
CBL11 On 06/05/2016 Spot Bond			8.82000	102.95243	8.89500	102.77791				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			11.96500	100.73905	12.04500	100.40784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.81365		100.72737				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			10.92500	105.84359	11.00500	105.48597				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				100.34532		100.28126				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			8.81000	101.70090	8.88500	101.46354				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				98.72223		98.63609				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			11.36500	101.87509	11.44500	101.49867				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				101.21855		101.15952				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				102.25013		102.16485				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				100.52355		100.46160				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			9.66000	95.76084	9.75500	95.30410				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.55000	122.90743	9.64000	122.23719				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.83000	116.33276	9.92000	115.65416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			8.71000	118.77176	8.80000	118.02046			5,356,650,000,000.00	615,000,000	205,000,000
Total CCT03 SPOT									5,356,650,000,000.00	615,000,000	205,000,000
Total For CCT03									5,356,650,000,000.00	615,000,000	205,000,000
CGR10 On 08/12/2016 Spot Bond				99.79216		102.54510			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			11.12000	103.20903	11.19500	103.02510			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				103.46891		103.39032			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				102.55914		102.47328			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				101.59398		101.51282			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.79527		101.71642			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				101.02131		100.94156			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				101.75456		101.62337			0.00	0	0
Total CGR8 SPOT									0.00	0	0
Total For CGR8									0.00	0	0
CIG02 On 30/08/2016 Spot Bond				100.00010		99.93211			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				101.51997		101.44833			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				101.57869		101.50415			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.64621		101.56835				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				100.40758		100.29747				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				100.40348		100.29449				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				100.42516		100.31025				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				100.40717		100.33620				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				101.61097		101.54432				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				102.31007		102.25270				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	104.18579	10.11000	104.10205				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				101.18572		101.12353				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.69851	2.76000	121.62747				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				104.03475		104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN199 On 29/08/2021 Spot Bond			3.14000	121.64452	3.14000	121.56962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	102.07584	8.25000	102.00748				0.00	0	0
Total CLN194 SPOT										0.00	0	0
Total For CLN194										0.00	0	0
CLN194 On 13/09/2021 Spot Bond			2.85000	123.06413	2.85000	122.99094				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	121.03691	2.40000	120.96939				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN199 On 20/12/2016 Spot Bond				102.24805		102.15360				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 17/10/2016 Spot Bond			8.21000	101.56651	8.28000	101.37877				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 20/10/2016 Spot Bond				100.90099		100.83594				0.00	0	0
Total CLN219 SPOT										0.00	0	0
Total For CLN219										0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.91931		100.85483				0.00	0	0
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN220 On 20/10/2016 Spot Bond			8.26000	101.64145	8.33000	101.45274				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.26000	101.64145	8.33000	101.45274				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN222 On 09/12/2016 Spot Bond			8.31000	100.49008	8.38000	104.62360				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN225 On 20/12/2016 Spot Bond				101.64915		101.58084				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN226 On 20/12/2016 Spot Bond				101.81328		101.73782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.97725		100.92132				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN23(On 17/01/2015 Spot Bond				100.97725		100.92132				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN23(On 14/02/2017 Spot Bond				100.35792		100.29570				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN23(On 20/03/2017 Spot Bond				101.67124		101.60197				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN24(On 24/02/2015 Spot Bond				100.14496		100.08273				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.15371		100.08768				0.00	0	0
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.48880	9.35000	102.41247				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24(On 24/02/2019 Spot Bond			9.35000	102.48880	9.35000	102.41247				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.12380		100.01209				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN24(On 25/02/2015 Spot Bond				100.12412		100.01225				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN24(On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN24(On 14/03/2015 Spot Bond				101.68752		101.63248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				101.50839		101.45244				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				101.56730		101.51288				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				101.57041		101.51606				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				101.50839		101.45244				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				101.50839		101.45244				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25(On 26/03/2015 Spot Bond				101.56550		101.50869				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				102.39454		102.33336				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				101.99278		101.93049				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				102.50057		102.43969				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25(On 26/03/2017 Spot Bond				102.50057		102.43969				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				102.50057		102.43969				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26(On 26/03/2017 Spot Bond				101.89608		101.83309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			8.69500	105.11335	8.77500	104.75022				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				101.56050		101.49846				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				101.86869		101.79081				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.90326		101.83865				0.00	0	0
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.89398		101.82980				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.95615		101.89335				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				100.14720		100.08445				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.14806		100.02444				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				102.13622		102.07402				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 20/06/2015 Spot Bond				103.67943		103.61677				0.00	0	0
Total CLN279 SPOT										0.00	0	0
Total For CLN279										0.00	0	0
CLN279 On 07/06/2017 Spot Bond				100.87735		100.81830				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 21/06/2015 Spot Bond				101.67462		101.61775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				101.46308		101.40584				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN282 On 20/09/2015 Spot Bond				101.47944		101.41568				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN283 On 10/08/2017 Spot Bond				100.84734		100.78323				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.48855		100.42835				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.87933		101.80652				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.65271		101.57940				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				104.04773		103.98074				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.37775		101.30493				0.00	0	17,880,000,000
Total CLN293 SPOT										0.00	0	17,880,000,000
Total For CLN293										0.00	0	17,880,000,000
CLN293 On 26/06/2017 Spot Bond				101.63475		101.56227				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.42017		101.34703				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.75795		101.68489				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.37759		101.30479				0.00	0	9,440,000,000

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 CLN297 SPOT										0.00	0	9,440,000,000
Total For CLN297										0.00	0	9,440,000,000
CLN297 On 30/06/2017 Spot Bond				101.53667		101.46423				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.52750		101.45312				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				129.72785		129.72785				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				103.06277		102.99278				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				130.15965		130.15965				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				129.15654		129.15654				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				129.84228		129.84228				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 20/03/2018 Spot Bond				124.93424		124.93424				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				125.24993		125.24993				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.40465		100.33338				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.29000	96.43078	10.39000	95.83189				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.81000	97.95440	10.91000	97.34576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				101.46049		101.38945				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				101.76812		101.69161				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.39567		100.32599				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.82912		100.76300				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.74097		100.66857				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.74062	8.80500	100.66871				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/12/2015 Spot Bond				101.55546		101.48835				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.83725		100.77048				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				121.70713		121.70713				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.62575		101.55553				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.65423		101.58275				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.76433		101.68799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.68738		101.61741				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2017 Spot Bond				100.20118		100.09829				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				102.33585		102.23756				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				80.13309		79.96101				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN331 On 20/06/2018 Spot Bond				101.84007		101.76344				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.46049		101.38945				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2015 Spot Bond				111.91187		111.91187				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN336 On 20/09/2018 Spot Bond				111.95752		111.95752				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.75859		100.69101				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				102.04304		101.95432				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.46888		101.39742				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/06/2017 Spot Bond				102.32156		102.22389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				101.91616		101.83620				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.47731		101.41647				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.71119		101.63719				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.75133		100.68440				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 10/02/2016 Spot Bond				100.46050		100.39602				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				101.42698		101.35761				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.72142		100.65885				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				101.99723		101.93334				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				102.26031		102.16238				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.69008		100.62460				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.80663		100.74215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				101.41860		101.35752				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.55000	101.95004	10.55000	101.92109				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.47000	108.53953	9.57000	107.87737				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				101.52941		101.46394				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.63292		100.55607				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.61000	110.07005	11.71000	109.44755				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.67603		100.59417				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			11.64000	109.67142	11.74000	109.08008				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.07000	109.06500	10.17000	108.49359				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.67603		100.59417				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.80564		100.73590				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				101.87815		101.79675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.73206		101.65715				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.76433		101.68799				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.55546		101.48835				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.52247		101.44834				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			8.96000	106.19371	9.05500	105.70597				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.80134		101.71268				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.71688		101.64263				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	102.06593	10.55000	101.97899				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	99.45090	11.00000	99.42027				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 21/07/2015 Spot Bond				100.83093		100.77136				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				101.74536		101.66984				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.83766		100.77601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.40000	105.91509	11.50000	105.28801				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.91227		101.82936				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.55546		101.48835				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.87541		100.80144				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.65993		101.58820				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.63372		100.55699				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 01/10/2016 Spot Bond				101.09910		101.03614				0.00	0	0
Total CLN390 SPOT										0.00	0	0
Total For CLN390										0.00	0	0
CLN390 On 20/12/2015 Spot Bond				100.91103		100.84968				0.00	0	0
Total CLN391 SPOT										0.00	0	0
Total For CLN391										0.00	0	0
CLN391 On 20/03/2017 Spot Bond				100.79505		100.73172				0.00	0	0
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				87.14207		87.05898				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.84147		100.77442				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	40.39787	7.01000	40.37538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				172.10200		170.28065				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			8.08500	144.55875	8.17500	143.88505				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			7.70000	163.05123	7.79000	161.13496				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			7.70000	163.32294	7.79000	161.42149				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				93.81596		93.75852				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF0 On 20/10/2015 Spot Bond				93.76308		93.70516				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				101.20021		101.13213				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				101.20021		101.13213				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				101.66821		101.59907				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF0 On 20/12/2016 Spot Bond				101.56133		101.49684				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				101.58238		101.51697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				101.18779		101.11838				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				101.58395		101.51558				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.82912		100.76300				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				101.44332		101.38115				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.51745		101.45202				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.50795		101.44294				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.51745		101.45202				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				100.03739		100.04489				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.12384		101.05328				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	105.87228	8.87000	105.73059				0.00	0	0
Total COJ02 SPOT										0.00	0	0
Total For COJ02										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.17000	102.39340	8.24500	102.09767				0.00	0	1,080,000,000
Total COJ04 SPOT										0.00	0	1,080,000,000
Total For COJ04										0.00	0	1,080,000,000
COJ05 On 05/06/2023 Spot Bond			9.60000	114.78862	9.69500	114.10470				0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ05 SPOT										0.00	0	20,000,000,000
Total For COJ05										0.00	0	20,000,000,000
COJ06 On 09/12/2015 Spot Bond			8.01000	102.46900	8.07000	107.73838				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			9.17000	109.61169	9.26500	109.06180				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			9.25000	105.58656	9.35000	104.86256				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			9.60000	98.68465	9.70000	98.05512				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			10.43000	99.98801	10.52000	99.27389				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			10.43000	92.95373	10.52000	92.26738				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	100.00000				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				100.05947		99.99986				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				100.00002		99.94129				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				100.90480		100.84762				0.00	0	0
Total CPL007 SPOT										0.00	0	0
Total For CPL007										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.12253		100.01146				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				101.46562		101.40429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL022 On 23/04/2015 Spot Bond				100.82089		100.76849				0.00	0	0
Total CPL023 SPOT										0.00	0	0
Total For CPL023										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.93500	104.90572	11.03000	104.29662				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	11.71313	100.00000	13.55108				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	4.74009	100.00000	4.69535				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	11.59755	100.00000	13.88744				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				100.70313		100.64747				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			7.49500	99.58899	7.57000	99.34187				0.00	0	630,000,000
Total DENG44 SPOT										0.00	0	630,000,000
Total For DENG44										0.00	0	630,000,000
DENG5 On 25/02/2015 Spot Bond				100.10338		100.05167				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DENG5 On 03/03/2015 Spot Bond				99.96503		99.91264				0.00	0	0
Total DENG54 SPOT										0.00	0	0
Total For DENG54										0.00	0	0
DENG5 On 20/11/2015 Spot Bond				100.18840		100.13181				0.00	0	0
Total DENG55 SPOT										0.00	0	0
Total For DENG55										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	99.18478	100.00000	100.00000				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLT02L On 06/11/2015 Spot Bond			100.00000	52.19084	100.00000	51.02442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DLT02U SPOT										0.00	0	0
Total For DLT02U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				99.84378		99.78508				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				101.19031		101.12419				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	103.26747				0.00	0	0
Total DLTC04 SPOT										0.00	0	0
Total For DLTC04										0.00	0	0
DLTC06 On 13/01/2015 Spot Bond				102.63415		102.57729				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				102.25558		102.19823				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				98.50223		98.40397				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				102.03926		101.95070				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				101.33724		101.23036				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				102.29482		102.19485				0.00	0	0
Total DOL006 SPOT										0.00	0	0
Total For DOL006										0.00	0	0
DOL007 On 20/06/2019 Spot Bond				101.77381		101.69704				0.00	0	0
Total DOL007 SPOT										0.00	0	0
Total For DOL007										0.00	0	0
DRD04 On 03/07/2015 Spot Bond				101.79379		101.70347				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			8.16000	108.43370	8.25500	107.87611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.06000	110.82162	7.13000	110.65012				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			7.95000	109.23081	8.04500	108.74898				0.00	0	1,470,000,000
Total DV22 SPOT										0.00	0	1,470,000,000
Total For DV22										0.00	0	1,470,000,000
DV23 On 27/02/2023 Spot Bond			8.21000	113.15036	8.75000	109.73659				0.00	0	2,270,000,000
Total DV23 SPOT										0.00	0	2,270,000,000
Total For DV23										0.00	0	2,270,000,000
DV24 On 18/02/2024 Spot Bond			8.88000	107.76454	8.98000	107.04926				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			9.10000	110.74163	9.19000	109.91465				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				99.86494		101.46975				0.00	0	0
Total DVC003 SPOT										0.00	0	0
Total For DVC003										0.00	0	0
DVC00: On 12/12/2014 Spot Bond				101.43067		101.37675				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				101.27077		101.21539				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				101.16008		101.10483				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				101.43141		101.37462				0.00	0	0
Total DVC007 SPOT										0.00	0	0
Total For DVC007										0.00	0	0
DVC00: On 20/11/2015 Spot Bond				100.18761		100.13125				0.00	0	0
Total DVC008 SPOT										0.00	0	0
Total For DVC008										0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.35889		100.30274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF16 SPOT										0.00	0	0
Total For DVF16										0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.41886		101.36411				0.00	400,000,000	100,000,000
Total DVF17 SPOT										0.00	400,000,000	100,000,000
Total For DVF17										0.00	400,000,000	100,000,000
DVF18 On 30/03/2018 Spot Bond				101.24121		101.18325				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			7.43500	132.09092	7.53000	131.50641				0.00	0	2,000,000,000
Total E170 SPOT										0.00	0	2,000,000,000
Total For E170										0.00	0	2,000,000,000
EDC01 On 04/04/2016 Spot Bond				93.29428		93.14896				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	137.00969	0.20000	136.95810				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			2.05500	123.56860	2.05000	123.57347				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.06500	111.01758	2.06000	111.03047				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			2.07500	111.98621	2.07000	112.00012				0.00	0	8,950,000,000
Total EL30 SPOT										0.00	0	8,950,000,000
Total For EL30										0.00	0	8,950,000,000
EL31 On 02/06/2031 Spot Bond			2.16000	102.53999	2.16000	102.48499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.06000	110.11786	9.15500	109.60840				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.91000	110.92990	9.00500	110.37686				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			9.48000	104.23608	9.57000	103.59201				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			9.72500	97.76942	9.81500	97.33985				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			9.87500	105.03824	9.96500	104.51683				0.00	0	4,333,332,900
Total EMM05 SPOT										0.00	0	4,333,332,900
Total For EMM05										0.00	0	4,333,332,900
EPF001 On 19/08/2015 Spot Bond				100.30213		100.24125				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				94.62210		106.09709				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF003 On 12/09/2016 Spot Bond				101.63944		101.58102				0.00	0	0
Total EPF003 SPOT										0.00	0	0
Total For EPF003										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.53356		100.47039				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF005 On 06/11/2016 Spot Bond				100.51326		100.45253				0.00	0	0
Total EPF005 SPOT										0.00	0	0
Total For EPF005										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.26672		100.21287				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EPFC1 On 05/11/2015 Spot Bond				100.48640		100.42893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC12 SPOT										0.00	0	0
Total For EPFC12										0.00	0	0
EPFC1: On 19/05/2015 Spot Bond				100.73356		100.68116				0.00	0	0
Total EPFC13 SPOT										0.00	0	0
Total For EPFC13										0.00	0	0
EQ209: On 11/06/2015 Spot Bond			100.00000	66.25900	100.00000	65.63357				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ212: On 12/02/2015 Spot Bond			100.00000	89.27083	100.00000	88.66355				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS02: On 01/07/2015 Spot Bond			10.99000	106.41137	11.05000	106.28461				0.00	0	0
Total EQS02 SPOT										0.00	0	0
Total For EQS02										0.00	0	0
EQS04: On 22/09/2015 Spot Bond				103.68749		103.61268				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				99.61708		99.54248				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				101.48514		101.41559				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			9.34500	99.29146	9.42500	98.99329				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08: On 04/10/2018 Spot Bond				101.24677		101.18130				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				100.06513		100.00000				0.00	0	0
Total EQS09 SPOT										0.00	0	0
Total For EQS09										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B: On 17/11/2025 Spot Bond				100.30882		100.24378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.32761		100.25852				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				100.63905		100.58067				0.00	0	0
Total ERS12 SPOT										0.00	0	0
Total For ERS12										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.27715		100.21808				0.00	0	0
Total ERS14 SPOT										0.00	0	0
Total For ERS14										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.28830		100.22682				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.27492		100.21632				0.00	0	0
Total ERS16 SPOT										0.00	0	0
Total For ERS16										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.28421		100.22361				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.28261		100.22323				0.00	0	0
Total ERS18 SPOT										0.00	0	0
Total For ERS18										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.27883		100.22027				0.00	0	0
Total ERS19 SPOT										0.00	0	0
Total For ERS19										0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.11000	102.41941	7.10000	102.36771			452,196,000,000,000.00	63,600,000,000	40,200,000,000	
Total ES15 SPOT									2,196,000,000,000.00	63,600,000,000	40,200,000,000	
Total For ES15									2,196,000,000,000.00	63,600,000,000	40,200,000,000	
ES18 On 20/04/2018 Spot Bond			7.30500	106.79314	7.38500	106.48525			153,405,000,000,000.00	21,000,000,000	34,701,800,000	
Total ES18 SPOT									3,405,000,000,000.00	21,000,000,000	34,701,800,000	
Total For ES18									3,405,000,000,000.00	21,000,000,000	34,701,800,000	
ES23 On 25/01/2023 Spot Bond			8.05000	114.97585	8.15000	114.27118			143,339,105,000.00	17,806,100	4,596,689,000	

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 ES23 SPOT									143,339,105,000.00	17,806,100	4,596,689,000
Total For ES23									143,339,105,000.00	17,806,100	4,596,689,000
ES26 On 02/04/2026 Spot Bond			8.41000	97.23469	8.50000	96.53912			0.00	0	3,215,100,000
Total ES26 SPOT									0.00	0	3,215,100,000
Total For ES26									0.00	0	3,215,100,000
ES33 On 15/09/2033 Spot Bond			9.22000	86.34996	9.29500	85.70207			0.00	0	135,206,900,000
Total ES33 SPOT									0.00	0	135,206,900,000
Total For ES33									0.00	0	135,206,900,000
ES42 On 25/04/2042 Spot Bond			9.28500	93.09728	9.36500	92.29461			0.00	0	21,200,000,000
Total ES42 SPOT									0.00	0	21,200,000,000
Total For ES42									0.00	0	21,200,000,000
EXX01 On 19/05/2017 Spot Bond				100.26002		100.19614			0.00	0	400,000,000
Total EXX01 SPOT									0.00	0	400,000,000
Total For EXX01									0.00	0	400,000,000
EXX02 On 19/05/2019 Spot Bond				100.26801		100.20209			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				100.14827		100.08467			0.00	4,000,000,000	2,000,000,000
Total FIFB01 SPOT									0.00	4,000,000,000	2,000,000,000
Total For FIFB01									0.00	4,000,000,000	2,000,000,000
FIFB02 On 17/04/2016 Spot Bond				100.94151		100.87990			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				101.41001		101.34789			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.21513		100.15112			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				101.66784		101.61517			0.00	0	0
Total FIFC11 SPOT									0.00	0	0
Total For FIFC11									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				101.56452		101.50658			0.00	0	0
Total FIFC12 SPOT									0.00	0	0
Total For FIFC12									0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				101.04627		100.98814			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC13 SPOT										0.00	0	0
Total For FIFC13										0.00	0	0
FIFC14 On 20/11/2015 Spot Bond				100.19573		100.13759				0.00	0	0
Total FIFC14 SPOT										0.00	0	0
Total For FIFC14										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.00918	100.00000	10.92937				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.71426	100.00000	10.63659				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.62199		101.56165				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				100.21008		100.14142				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				101.81121		101.74338				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				101.93732		101.86449				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			8.86500	102.55566	8.94500	102.21712				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				101.54432		101.49108				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				101.54425		101.49100				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				100.78103		100.71524				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				105.26347		105.19704				0.00	40,000,000	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB11 SPOT										0.00	40,000,000	620,000,000
Total For FRB11										0.00	40,000,000	620,000,000
FRB12 On 02/06/2024 Spot Bond				99.97849		99.91441				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				99.97811		99.91289				0.00	0	320,000,000
Total FRB13 SPOT										0.00	0	320,000,000
Total For FRB13										0.00	0	320,000,000
FRB14 On 02/06/2026 Spot Bond			9.66000	101.58719	9.75500	101.05400				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			10.56500	109.96446	10.64500	109.60561				0.00	0	570,000,000
Total FRBC21 SPOT										0.00	0	570,000,000
Total For FRBC21										0.00	0	570,000,000
FRBC2 On 21/12/2018 Spot Bond				101.76355		101.69025				0.00	0	60,000,000
Total FRBC22 SPOT										0.00	0	60,000,000
Total For FRBC22										0.00	0	60,000,000
FRBI22 On 31/01/2022 Spot Bond			2.15000	133.27030	2.15000	133.19906				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			2.14000	275.28183	2.14000	275.13461				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			2.35500	111.77081	2.33500	111.91203				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			2.39500	161.89386	2.39000	161.89443				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			2.20000	221.52485	2.20000	221.40533				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			7.24000	107.55054	7.30000	107.43958				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			7.77900	63.18095	7.78000	63.16491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01 On 28/10/2024 Spot Bond			9.45000	39.98001	9.45000	39.96958				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02 On 10/12/2024 Spot Bond			9.69000	38.65918	9.69000	38.64852				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC021 On 02/03/2015 Spot Bond			100.00000	80.04386	100.00000	79.52070				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC031 On 27/03/2015 Spot Bond			100.00000	82.31471	100.00000	81.80449				0.00	0	0
Total FRC03U SPOT										0.00	0	0
Total For FRC03U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				99.94347		99.85878				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.85915		101.78169				0.00	0	0
Total FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.61102		101.54437				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.76755		101.69408				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC118 On 20/06/2017 Spot Bond				101.74536		101.66984				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.66372		101.59183				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.94218		101.86028				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC12(On 20/06/2017 Spot Bond				101.71688		101.64263				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC12(On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC12(On 20/09/2017 Spot Bond				101.82505		101.74600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC13:On 20/09/2017 Spot Bond				102.24752		102.14967				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				102.18128		102.08639				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	19.58678	100.09221	19.44310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.55926		101.49198				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				111.52186		111.52186				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				102.06881		101.98220				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				104.16769		104.16769				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.72929		101.65748				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				98.00000		98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.74840		101.67576				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.59761		101.53153				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.63144		101.56097				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				102.13396		102.04118				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.60295		101.53374				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	59.15022	13.22500	59.08682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.51176		101.44657				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				101.51365		101.44838				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				102.22167		102.12839				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				101.58206		101.51377				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			3.58500	100.06139	3.56500	100.17536				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				101.65044		101.57913				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				101.65044		101.57913				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				100.23060		100.16131				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				101.46049		101.38945				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				99.67186		99.60182				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				101.55546		101.48835				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				101.51936		101.45383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177(On 06/08/2023 Spot Bond				100.64298		100.56514				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178(On 20/09/2020 Spot Bond				101.77761		101.70067				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179(On 10/02/2016 Spot Bond				100.44432		100.38089				0.00	0	0
Total FRC180 SPOT										0.00	0	0
Total For FRC180										0.00	0	0
FRC180(On 06/08/2023 Spot Bond				100.63636		100.55933				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				100.86258		100.78789				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC182(On 20/12/2018 Spot Bond				102.03926		101.95070				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183(On 20/12/2018 Spot Bond				101.61625		101.54645				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC184(On 20/12/2018 Spot Bond				101.99847		101.91222				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185(On 20/03/2016 Spot Bond				101.50225		101.43748				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC186(On 20/03/2019 Spot Bond				101.63144		101.56097				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188(On 20/03/2019 Spot Bond				101.63144		101.56097				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189(On 14/03/2016 Spot Bond				101.54851		101.49109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.26143		101.20011				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				101.33005		101.26527				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				101.42625		101.36951				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				101.08059		101.02191				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.72257		101.64807				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19: On 09/04/2016 Spot Bond				101.06497		101.00603				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				101.40832		101.35156				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				101.04204		100.98318				0.00	0	420,000,000
Total FRC198 SPOT										0.00	0	420,000,000
Total For FRC198										0.00	0	420,000,000
FRC19: On 10/04/2016 Spot Bond				101.04486		100.98584				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				101.00250		100.93678				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				100.91100		100.85144				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				101.00250		100.93678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC202 On 17/04/2016 Spot Bond				100.90734		100.84803				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.57060		100.50295				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC204 On 06/05/2017 Spot Bond			8.75000	98.83257	8.75000	97.68883				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0
FRC205 On 20/06/2019 Spot Bond				103.44232		103.37332				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	9.91924	100.00000	9.82561				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	9.06293	100.00000	8.97739				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				101.53443		101.44940				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	1.57106	100.00000	1.54675				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				101.41081		101.33802				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000	24.80613	100.00000	24.25173				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.53257		100.46686				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	0.49341	100.00000	0.47380				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2017 Spot Bond			100.00000	22.68474	100.00000	22.17776			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.53253		100.46683			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	10.59070	100.00000	10.35401			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.53124		100.46570			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.50470		100.44249			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.60191		100.53594			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.56536		100.50345			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			2.96000	126.51982	2.96000	126.44394			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.43556		100.37466			0.00	0	0
Total FRC222 SPOT									0.00	0	0
Total For FRC222									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.42990		100.36980			0.00	0	0
Total FRC223 SPOT									0.00	0	0
Total For FRC223									0.00	0	0
FRC22: On 10/11/2016 Spot Bond				100.42990		100.36980			0.00	0	0
Total FRC224 SPOT									0.00	0	0
Total For FRC224									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.24709		100.18076			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC37 On 20/06/2015 Spot Bond				101.73498		101.66293			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				101.72547		101.65383			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.91405		101.84703			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				100.77672		100.70924			0.00	0	0
Total FRC61 SPOT									0.00	0	0
Total For FRC61									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.49000	122.31477	3.49000	122.23622			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				101.75600		101.68303			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				101.77317		101.69946			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			3.54000	121.92642	3.54000	121.84762			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			3.52000	122.08159	3.52000	122.00289			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			2.81000	127.58020	2.81000	127.50521		3,287,700,000,000.00	1,170,000,000	390,000,000	
Total FRC72 SPOT								3,287,700,000,000.00	1,170,000,000	390,000,000	
Total For FRC72								3,287,700,000,000.00	1,170,000,000	390,000,000	
FRC74 On 20/09/2016 Spot Bond			2.88000	134.86154	2.88000	134.78126		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				100.87041		100.79459		0.00	0	0	
Total FRC76 SPOT								0.00	0	0	
Total For FRC76								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC83 On 20/12/2016 Spot Bond				101.53458		101.47125			0.00	0	0
Total FRC83 SPOT									0.00	0	0
Total For FRC83									0.00	0	0
FRC84 On 20/12/2016 Spot Bond				101.74458		101.67212			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				102.40258		102.40258			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				102.02692		101.94213			0.00	0	0
Total FRC86 SPOT									0.00	0	0
Total For FRC86									0.00	0	0
FRC87 On 20/12/2016 Spot Bond				101.95445		101.87283			0.00	0	0
Total FRC87 SPOT									0.00	0	0
Total For FRC87									0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				101.67512		101.60272			0.00	0	0
Total FRC94A SPOT									0.00	0	0
Total For FRC94A									0.00	0	0
FRC96/ On 20/03/2017 Spot Bond				101.67322		101.60091			0.00	0	0
Total FRC96A SPOT									0.00	0	0
Total For FRC96A									0.00	0	0
FRC97 On 20/03/2015 Spot Bond				102.70331		102.70331			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				101.49590		101.44056			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	10.82617	100.00000	10.74682			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	32.76800	100.00000	26.02226			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	61.50092	100.00000	60.92668			0.00	0	0
Total FRD04U SPOT									0.00	0	0
Total For FRD04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD09I On 26/06/2017 Spot Bond			100.00000	17.56866	100.00000	17.40282			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRD12I On 20/03/2018 Spot Bond			100.00000	6.90078	100.00000	6.64339			0.00	0	0
Total FRD12U SPOT									0.00	0	0
Total For FRD12U									0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.95000	151.63612	4.95000	151.52067			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				101.32003		101.26459			0.00	0	0
Total FRJ15 SPOT									0.00	0	0
Total For FRJ15									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				101.89737		101.84056			0.00	0	100,000,000
Total FRJ16 SPOT									0.00	0	100,000,000
Total For FRJ16									0.00	0	100,000,000
FRJ17 On 04/04/2017 Spot Bond				101.98517		101.92706			0.00	0	1,600,000,000
Total FRJ17 SPOT									0.00	0	1,600,000,000
Total For FRJ17									0.00	0	1,600,000,000
FRJ18 On 21/02/2018 Spot Bond				101.28689		101.22603			0.00	0	200,000,000
Total FRJ18 SPOT									0.00	0	200,000,000
Total For FRJ18									0.00	0	200,000,000
FRJ19 On 04/04/2019 Spot Bond				101.19056		101.13213			0.00	0	100,000,000
Total FRJ19 SPOT									0.00	0	100,000,000
Total For FRJ19									0.00	0	100,000,000
FRJ20 On 20/09/2020 Spot Bond				100.22747		100.17183			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				100.98866		100.93174			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			1.93800	107.47327	1.92800	107.73025			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.35000	137.20831	2.35000	137.13275			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS102 On 21/01/2017 Spot Bond				100.82291		100.76391				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	101.09195	10.38000	101.00752				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	101.09195	10.38000	101.00752				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 10/11/2015 Spot Bond				108.68000		108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS107 On 30/01/2016 Spot Bond				100.77405		100.70078				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			2.49000	110.70509	2.49000	110.64288				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			2.51000	208.85951	2.51000	208.74155				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.46000	111.29445	2.46000	111.23218				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 03/04/2015 Spot Bond				101.02369		100.97305				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			2.54000	207.96628	2.54000	207.84832				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.85992		100.78095				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.44000	110.91368	2.42000	111.05287				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11€ On 31/03/2038 Spot Bond			2.55000	109.53764	2.55000	109.47555			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11€ On 26/06/2015 Spot Bond				101.19635		101.14194			0.00	0	0
Total FRS116 SPOT									0.00	0	0
Total For FRS116									0.00	0	0
FRS117 On 05/05/2016 Spot Bond				50.78100		50.38300			0.00	0	0
Total FRS117 SPOT									0.00	0	0
Total For FRS117									0.00	0	0
FRS11€ On 06/08/2015 Spot Bond				100.45898		100.40481			0.00	0	0
Total FRS118 SPOT									0.00	0	0
Total For FRS118									0.00	0	0
FRS11€ On 31/01/2038 Spot Bond			2.65500	107.53023	2.65500	107.46837			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12€ On 07/12/2033 Spot Bond			2.66000	259.02502	2.66000	258.87559			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			2.71000	257.19056	2.71000	257.04114			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12€ On 31/01/2025 Spot Bond			2.37000	97.71974	2.35000	97.84306			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12€ On 07/12/2033 Spot Bond			2.74000	202.12900	2.74000	202.01109			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.65000	265.13279	2.65000	264.98006			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			2.15000	275.07843	2.15000	274.93109			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			2.87000	260.89275	2.87000	260.73781			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			2.62000	129.30457	2.62000	129.23055			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				100.75208		100.68871			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			2.15000	129.19534	2.15000	129.12628			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				100.94588		100.87955			0.00	0	0
Total FRS56 SPOT									0.00	0	0
Total For FRS56									0.00	0	0
FRS59 On 07/10/2016 Spot Bond				101.19457		101.13071			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				100.58722		100.52288			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			2.33000	110.92385	2.33000	110.86293			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	20.62468	104.97509	18.16710			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	25.22549	101.07593	25.03883			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	16.87913	100.44759	16.75492			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	23.47356	100.76967	23.30033			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			2.03000	119.05796	2.03000	118.99525				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			2.30000	112.32940	2.28000	112.47196				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				98.64294		98.63965				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			2.33000	112.02433	2.31000	112.16616				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				100.06638		99.99992				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			2.35000	343.41754	2.35000	343.22804				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.44982		100.38701				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				100.07985		100.01994				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			6.32000	102.54614	6.41000	102.46754				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			7.30000	102.83748	7.40000	102.60961			90,812,000,000,000.00	12,440,000,000	3,110,000,000	
Total FRX16 SPOT									10,812,000,000,000.00	12,440,000,000	3,110,000,000	
Total For FRX16									10,812,000,000,000.00	12,440,000,000	3,110,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX17 On 15/09/2017 Spot Bond			7.61000	103.98658	7.71500	103.65883			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			7.76500	109.33644	7.86500	108.96169			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			8.20500	103.57516	8.33000	102.99639			0.00	0	810,000,000
Total FRX19 SPOT									0.00	0	810,000,000
Total For FRX19									0.00	0	810,000,000
FRX20 On 01/10/2020 Spot Bond			8.43000	102.89709	8.56500	102.21086			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			9.04000	94.56149	9.17000	93.78616			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			9.13000	110.23506	9.25000	114.68562			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			9.47000	101.77840	9.58000	100.93036		89,965,000,000.00		9,500,000	509,500,000
Total FRX26 SPOT								89,965,000,000.00		9,500,000	509,500,000
Total For FRX26								89,965,000,000.00		9,500,000	509,500,000
FRX31 On 21/02/2031 Spot Bond			9.88000	99.56328	9.97000	98.78461			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			9.89000	82.94494	9.97000	82.24026			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				101.32448		101.27027			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				101.37227		101.31600			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				101.39138		101.33427			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1A5 On 20/03/2038 Spot Bond				101.43910		101.37992			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				101.51549		101.45299			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				101.57277		101.50778			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.82088		101.74508			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				100.20807		100.15243			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				100.21687		100.15879			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				100.21897		100.16033			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				100.22485		100.16459			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				100.23371		100.17102			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				100.24109		100.17638			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				100.27351		100.19990			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL01 On 15/10/2015 Spot Bond				101.25178		101.18988			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				101.38467		101.32709			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			8.57000	103.22707	8.64500	102.99604			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT31 On 05/02/2015 Spot Bond				100.78596		100.73356			0.00	0	0
Total GPT31 SPOT									0.00	0	0
Total For GPT31									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.67925		100.62049			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				100.69332		100.63334			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				100.72050		100.65816			0.00	0	410,000,000
Total GRH1A3 SPOT									0.00	0	410,000,000
Total For GRH1A3									0.00	0	410,000,000
GRH1B On 25/10/2017 Spot Bond				100.75421		100.68894			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				100.80097		100.73163			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.86244		99.80335			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				101.05589		100.99858			0.00	0	0
Total GRT02 SPOT									0.00	0	0
Total For GRT02									0.00	0	0
GRT03 On 15/10/2015 Spot Bond				100.97731		100.91621			0.00	0	0
Total GRT03 SPOT									0.00	0	0
Total For GRT03									0.00	0	0
GRT04 On 15/09/2016 Spot Bond				102.70673		102.65075			0.00	0	70,000,000
Total GRT04 SPOT									0.00	0	70,000,000
Total For GRT04									0.00	0	70,000,000
GRT05 On 25/01/2015 Spot Bond				100.83341		100.77897			0.00	0	0
Total GRT05 SPOT									0.00	0	0
Total For GRT05									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				99.80415		101.64345			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				100.21811		100.15249			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				101.40532		101.34478			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	437,800,000
Total GRX01U SPOT									0.00	0	437,800,000
Total For GRX01U									0.00	0	437,800,000
GSIS02 On 24/02/2015 Spot Bond				100.13065		100.07457			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				101.24199		101.18545			0.00	0	0
Total GSIS03 SPOT									0.00	0	0
Total For GSIS03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GSIZ16 On 23/09/2016 Spot Bond				102.55763		102.49652			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				100.88997		100.81477			0.00	0	0
Total HCH01 SPOT									0.00	0	0
Total For HCH01									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	13.76511	100.00000	13.45748			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB01 On 18/07/2015 Spot Bond				101.13193		101.07509			0.00	0	0
Total HILB01 SPOT									0.00	0	0
Total For HILB01									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.62211		101.56178			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				100.58331		100.52187			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				100.59010		100.52793			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.82604		100.77332			0.00	0	0
Total HILC16 SPOT									0.00	0	0
Total For HILC16									0.00	0	0
HILC17 On 05/02/2015 Spot Bond				100.79336		100.74047			0.00	0	0
Total HILC17 SPOT									0.00	0	0
Total For HILC17									0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									0.00	0	0
Total For HM1B6U									0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									0.00	0	0
Total For HMS1B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.89691		100.83411				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			7.14617	98.53318	7.21493	98.36776				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				100.93677		100.87110				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			8.14703	104.41639	8.21563	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.98799		100.91863				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			8.59760	104.41639	8.66612	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				101.05056		100.97668				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.98055		100.91631			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				101.09851		101.02960			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				101.13662		101.06524			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				100.51535		100.44966			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			8.60000	105.37233	8.67500	105.14882			0.00	0	0
Total HPF05 SPOT									0.00	0	0
Total For HPF05									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.67500	112.62929	7.77000	112.10581		182,658,399,500,000.00	23,799,140,000	922,700,000	
Total HWAY20 SPOT								182,658,399,500,000.00	23,799,140,000	922,700,000	
Total For HWAY20								182,658,399,500,000.00	23,799,140,000	922,700,000	
HWAY2 On 07/12/2023 Spot Bond			1.96000	278.97365	1.96000	278.82853		0.00	0	9,800,000,000	
Total HWAY23 SPOT								0.00	0	9,800,000,000	
Total For HWAY23								0.00	0	9,800,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.96000	285.29966	1.96000	285.15125		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			9.18000	103.70066	9.25500	102.94761		11,016,000,000,000.00	1,200,000,000	3,824,400,000	
Total HWAY34 SPOT								11,016,000,000,000.00	1,200,000,000	3,824,400,000	
Total For HWAY34								11,016,000,000,000.00	1,200,000,000	3,824,400,000	
HWAY3 On 31/07/2035 Spot Bond			9.18000	103.71186	9.25500	102.94682		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF01 On 26/03/2015 Spot Bond			100.00000	93.57326	100.00000	92.85714			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	24.41499	100.00000	24.23604			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	61.54875	100.00000	61.10252			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	29.41307	100.00000	29.19983			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	21.53858	100.00000	21.38242			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	95.07628	100.00000	94.34866			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			1.69000	118.73970	1.67000	118.89772		102,377,852,590,000.00	60,578,611,000	122,791,026,000	
Total I2025 SPOT								12,377,852,590,000.00	60,578,611,000	122,791,026,000	
Total For I2025								12,377,852,590,000.00	60,578,611,000	122,791,026,000	
I2038 On 31/01/2038 Spot Bond			1.73000	126.86868	1.73000	126.80516		10,743,300,000,000.00	6,210,000,000	90,454,808,700	
Total I2038 SPOT								10,743,300,000,000.00	6,210,000,000	90,454,808,700	
Total For I2038								10,743,300,000,000.00	6,210,000,000	90,454,808,700	
I2046 On 31/03/2046 Spot Bond			1.72500	128.74049	1.72000	128.82088		2,042,400,000,000.00	1,184,000,000	80,744,634,500	
Total I2046 SPOT								2,042,400,000,000.00	1,184,000,000	80,744,634,500	
Total For I2046								2,042,400,000,000.00	1,184,000,000	80,744,634,500	
I2050 On 31/12/2050 Spot Bond			1.75000	138.67318	1.74000	138.94682		22,211,000,000,000.00	12,692,000,000	70,352,518,800	
Total I2050 SPOT								22,211,000,000,000.00	12,692,000,000	70,352,518,800	
Total For I2050								22,211,000,000,000.00	12,692,000,000	70,352,518,800	
IBC01 On 16/03/2015 Spot Bond				96.95000		96.90000		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			7.13000	103.14009	7.19000	103.06358		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL13 On 12/03/2015 Spot Bond				102.11915		102.06457				0.00	0	0
Total IBL13 SPOT										0.00	0	0
Total For IBL13										0.00	0	0
IBL14 On 28/06/2015 Spot Bond				101.94937		101.89414				0.00	0	150,000,000
Total IBL14 SPOT										0.00	0	150,000,000
Total For IBL14										0.00	0	150,000,000
IBL21 On 15/03/2016 Spot Bond			7.81000	104.04489	7.88000	103.89278				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			7.47000	109.32948	7.54500	109.03796				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			7.63000	103.35137	7.70000	103.17642				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.57893		100.51786				0.00	0	0
Total IBL33 SPOT										0.00	0	0
Total For IBL33										0.00	0	0
IBL34 On 31/01/2017 Spot Bond			1.65000	130.69865	1.65000	130.63405				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			2.22000	132.67095	2.22000	132.59927				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				101.37513		101.32087				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.89196		101.83278				0.00	10,000,000,000	5,000,000,000
Total IBL38 SPOT										0.00	10,000,000,000	5,000,000,000
Total For IBL38										0.00	10,000,000,000	5,000,000,000
IBL39 On 02/04/2018 Spot Bond			7.59000	104.83249	7.66500	104.54584				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				101.82062		101.76674				0.00	0	0
Total IBL40 SPOT										0.00	0	0
Total For IBL40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42 On 15/06/2017 Spot Bond				102.59767		102.53964			0.00	0	300,000,000
Total IBL42 SPOT									0.00	0	300,000,000
Total For IBL42									0.00	0	300,000,000
IBL43 On 15/11/2015 Spot Bond				100.41008		100.35219			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			8.19500	102.89361	8.27500	102.55558			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			8.62500	97.12640	8.72000	96.68649			0.00	0	2,390,000,000
Total IBL46 SPOT									0.00	0	2,390,000,000
Total For IBL46									0.00	0	2,390,000,000
IBL48 On 19/03/2016 Spot Bond				101.40280		101.34610			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			7.67000	100.22424	7.74500	99.94600			0.00	0	600,000,000
Total IBL49 SPOT									0.00	0	600,000,000
Total For IBL49									0.00	0	600,000,000
IBL50 On 02/08/2020 Spot Bond			8.67500	104.84281	8.77000	104.34721			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				100.48557		100.42767			0.00	5,300,000,000	2,650,000,000
Total IBL52 SPOT									0.00	5,300,000,000	2,650,000,000
Total For IBL52									0.00	5,300,000,000	2,650,000,000
IBL53 On 31/07/2018 Spot Bond				100.61928		100.56025			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	101.41140	7.90000	101.34737			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			7.97500	103.11498	8.05500	102.79832			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				100.68203		100.61689			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL57 On 13/02/2017 Spot Bond				100.35108		100.29384				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			7.24000	105.09035	7.31500	104.87631				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			7.93500	107.12141	8.01500	106.76377				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			9.10000	110.02696	9.20000	109.30549				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				101.24150		101.18351				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				100.73872		100.68148				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.65112		100.59301				0.00	4,400,000,000	2,200,000,000
Total IBL63 SPOT										0.00	4,400,000,000	2,200,000,000
Total For IBL63										0.00	4,400,000,000	2,200,000,000
IBL64 On 29/07/2019 Spot Bond				100.66460		100.60527				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				100.67795		100.61740				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	0.00625	100.00000	0.00621				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				100.86071		100.80430				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				100.80522		100.74603				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG03 On 22/10/2020 Spot Bond			8.31000	101.03951	8.40500	100.53640			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.14285		100.08248			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.14746		100.08508			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.43000	100.94584	9.52000	100.29381			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.58475	5.00000	100.54421			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	100.58475	5.00000	100.54421			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	101.66434	5.00000	101.62343			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	100.58510	5.00000	100.54417			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	100.85702	4.00000	100.82393			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.49083	4.00000	100.45803			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDW01U On 30/06/2016 Spot Bond			100.00000	32.68957	100.00000	32.38434			0.00	0	0
Total IDW01U SPOT									0.00	0	0
Total For IDW01U									0.00	0	0
IDW02U On 30/06/2016 Spot Bond			100.00000	32.50515	100.00000	32.20164			0.00	0	0
Total IDW02U SPOT									0.00	0	0
Total For IDW02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDW03L On 30/06/2016 Spot Bond			100.00000	32.50515	100.00000	32.20164			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	106.14100	9.20000	106.06235			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				101.44965		101.38260			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				101.44965		101.38260			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				100.33358		100.26327			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	8.83164	100.00000	8.76691			0.00	0	0
Total IKH1D SPOT									0.00	0	0
Total For IKH1D									0.00	0	0
IM1002 On 12/01/2015 Spot Bond				101.24088		101.18693			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	86.69834	100.00000	86.08491			0.00	0	0
Total IM103U SPOT									0.00	0	0
Total For IM103U									0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.56000	101.96310	8.63000	101.87273			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				100.19311		100.11145			0.00	0	0
Total IN09 SPOT									0.00	0	0
Total For IN09									0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	13.91908	100.00000	13.81816			0.00	0	0
Total IN191U SPOT									0.00	0	0
Total For IN191U									0.00	0	0
IN253U On 04/07/2015 Spot Bond			100.00000	61.50092	100.00000	60.92668			0.00	0	0
Total IN253U SPOT									0.00	0	0
Total For IN253U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN262U On 15/01/2015 Spot Bond			100.00000	89.02439	100.00000	88.37772			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	97.33333	100.00000	96.56085			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	10.33408	100.00000	10.19834			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
INA449 On 02/12/2014 Spot Bond			6.25000	99.89737	6.25000	99.88028			0.00	0	0
Total INA449 SPOT									0.00	0	0
Total For INA449									0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.25000	99.77789	6.25000	99.76085			0.00	0	0
Total INA450 SPOT									0.00	0	0
Total For INA450									0.00	0	0
INA451 On 17/12/2014 Spot Bond			6.25000	99.64170	6.25000	99.62470			0.00	0	0
Total INA451 SPOT									0.00	0	0
Total For INA451									0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.40000	99.16538	6.40000	99.14814			0.00	0	0
Total INA503 SPOT									0.00	0	0
Total For INA503									0.00	0	0
INA504 On 20/01/2015 Spot Bond			6.40000	99.04483	6.40000	99.02763			0.00	0	0
Total INA504 SPOT									0.00	0	0
Total For INA504									0.00	0	0
INA505 On 27/01/2015 Spot Bond			6.40000	98.92457	6.40000	98.90741			0.00	0	0
Total INA505 SPOT									0.00	0	0
Total For INA505									0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.45000	98.79537	6.45000	98.77813			0.00	0	0
Total INA506 SPOT									0.00	0	0
Total For INA506									0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.45000	98.67478	6.45000	98.65758			0.00	0	0
Total INA507 SPOT									0.00	0	0
Total For INA507									0.00	0	0
INA508 On 17/02/2015 Spot Bond			6.45000	98.55449	6.45000	98.53733			0.00	0	0
Total INA508 SPOT									0.00	0	0
Total For INA508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INA509 On 24/02/2015 Spot Bond			6.45000	98.43449	6.45000	98.41737			0.00	0	0
Total INA509 SPOT									0.00	0	0
Total For INA509									0.00	0	0
ING114 On 31/12/2015 Spot Bond				101.60424		101.52846			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			10.77875	102.92156	10.80390	102.78412			0.00	0	0
Total ING115 SPOT									0.00	0	0
Total For ING115									0.00	0	0
ING116 On 31/03/2016 Spot Bond			10.77875	102.01511	10.80390	101.87888			0.00	0	0
Total ING116 SPOT									0.00	0	0
Total For ING116									0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.68687		101.61690			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				102.39621		102.31122			0.00	0	0
Total ING135 SPOT									0.00	0	0
Total For ING135									0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.65480		101.58624			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	101.04220	6.50000	100.98895			0.00	0	0
Total ING153 SPOT									0.00	0	0
Total For ING153									0.00	0	0
ING161 On 20/03/2017 Spot Bond				101.69790		101.62449			0.00	0	0
Total ING161 SPOT									0.00	0	0
Total For ING161									0.00	0	0
ING196 On 30/06/2027 Spot Bond				95.47534		95.47534			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.57610		101.51426			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				100.93786		100.87981			0.00	0	0
Total ING211 SPOT									0.00	0	0
Total For ING211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING228 On 22/09/2018 Spot Bond				101.63144		101.56097			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				99.93689		100.50389			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				101.27022		101.21565			0.00	0	0
Total ING235 SPOT									0.00	0	0
Total For ING235									0.00	0	0
ING236 On 20/12/2014 Spot Bond				101.25304		101.19974			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				100.50093		100.44680			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				100.37885		100.32485			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				100.24136		100.18683			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				100.23873		100.18481			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				96.11671		96.06674			0.00	0	0
Total ING251 SPOT									0.00	0	0
Total For ING251									0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	103.32712			0.00	0	0
Total ING254 SPOT									0.00	0	0
Total For ING254									0.00	0	0
ING257 On 22/12/2014 Spot Bond				102.81713		102.76398			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				100.83564		100.78175			0.00	0	0
Total ING263 SPOT									0.00	0	0
Total For ING263									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING270 On 18/03/2015 Spot Bond				101.39890		101.34219			0.00	0	0
Total ING270 SPOT									0.00	0	0
Total For ING270									0.00	0	0
ING89 On 31/12/2014 Spot Bond				101.69450		101.61180			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	100.00000			0.00	0	0
Total INGR02 SPOT									0.00	0	0
Total For INGR02									0.00	0	0
INGR04 On 08/05/2015 Spot Bond				103.99822		103.94027			0.00	0	0
Total INGR04 SPOT									0.00	0	0
Total For INGR04									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.54154		100.45712			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	89.46078	100.00000	88.80779			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				101.15489		101.09741			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				101.03189		100.97000			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				101.04520		100.98248			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			8.32000	102.17876	8.39000	101.96117			0.00	0	0
Total IPF06 SPOT									0.00	0	0
Total For IPF06									0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.26985		101.20934			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.29978		101.23779			0.00	0	100,000,000
Total IPF08 SPOT									0.00	0	100,000,000
Total For IPF08									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF09 On 01/07/2019 Spot Bond				101.31976		101.25677				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.96437		100.90408				0.00	0	0
Total IPF10 SPOT										0.00	0	0
Total For IPF10										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.01294		100.94953				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				102.17082		102.12073				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			9.11000	101.52902	9.20500	100.99452				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL5 On 28/09/2015 Spot Bond				101.60987		101.54655				0.00	0	0
Total IPL5 SPOT										0.00	0	0
Total For IPL5										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.16000	105.71945	8.23500	105.45849				0.00	0	2,050,000,000
Total IPL6 SPOT										0.00	0	2,050,000,000
Total For IPL6										0.00	0	2,050,000,000
IPL7 On 05/04/2018 Spot Bond				101.17057		101.10923				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				101.12238		101.05883				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.53383		100.47008				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	100.00000				0.00	0	0
Total IV012 SPOT										0.00	0	0
Total For IV012										0.00	0	0
IV013 On 22/06/2015 Spot Bond				101.71591		101.64469				0.00	0	0
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014 On 22/06/2015 Spot Bond			8.31000	105.84977	8.37000	105.74622			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				103.30727		103.23993			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				99.84010		99.77144			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			3.31000	126.75567	3.31000	126.67609			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			3.57500	142.05233	3.57000	142.03758			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				101.42441		101.35483			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				101.15861		101.08893			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				101.08088		101.00982			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.90174		101.83332			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				101.49260		101.42348			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			3.69000	99.12782	3.67000	99.23967			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			3.69000	105.38325	3.67000	105.41516			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031 On 11/03/2025 Spot Bond				99.76523		101.95235			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				100.42434		100.35038			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.81500	112.29707	9.89500	111.96429			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				101.00837		100.92832			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			3.67500	140.50489	3.67000	140.48902			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.25000	99.86320	6.25000	99.84613			0.00	0	0
Total IVA449 SPOT									0.00	0	0
Total For IVA449									0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.25000	99.74381	6.25000	99.72678			0.00	0	0
Total IVA450 SPOT									0.00	0	0
Total For IVA450									0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.40000	99.25167	6.40000	99.23440			0.00	0	0
Total IVA502 SPOT									0.00	0	0
Total For IVA502									0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.40000	99.13091	6.40000	99.11368			0.00	0	0
Total IVA503 SPOT									0.00	0	0
Total For IVA503									0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.40000	99.01044	6.40000	98.99325			0.00	0	0
Total IVA504 SPOT									0.00	0	0
Total For IVA504									0.00	0	0
IVA505 On 22/01/2015 Spot Bond			6.40000	98.89026	6.40000	98.87312			0.00	0	0
Total IVA505 SPOT									0.00	0	0
Total For IVA505									0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.76089	6.45000	98.74366			0.00	0	0
Total IVA506 SPOT									0.00	0	0
Total For IVA506									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA507 On 12/02/2015 Spot Bond			6.45000	98.64038	6.45000	98.62319			0.00	0	0
Total IVA507 SPOT									0.00	0	0
Total For IVA507									0.00	0	0
IVA508 On 19/02/2015 Spot Bond			6.45000	98.52017	6.45000	98.50302			0.00	0	0
Total IVA508 SPOT									0.00	0	0
Total For IVA508									0.00	0	0
IVA509 On 26/02/2015 Spot Bond			6.45000	98.40025	6.45000	98.38315			0.00	0	0
Total IVA509 SPOT									0.00	0	0
Total For IVA509									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.42695		100.36080			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				101.28087		101.22490			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				101.01140		100.95470			0.00	0	0
Total IVC006 SPOT									0.00	0	0
Total For IVC006									0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.11730		101.05885			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				100.21608		100.15824			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				100.15564		100.08925			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				100.00003		99.94251			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				101.03211		100.97025			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				101.03877		100.97650			0.00	0	0
Total IVC018 SPOT									0.00	0	0
Total For IVC018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC019 On 12/07/2017 Spot Bond				101.05208		100.98898			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0
IVC020 On 12/07/2016 Spot Bond				100.99218		100.93278			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				100.89122		100.82882			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				100.69588		100.63369			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				101.55949		101.49803			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				100.28893		100.22837			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				100.01160		100.03480			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				100.01065		100.03442			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				101.27423		101.21071			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				100.99305		100.93823			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				100.77476		100.71466			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				100.62442		100.56877			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC032 On 19/06/2016 Spot Bond				101.44992		101.39303			0.00	0	0
Total IVC032 SPOT									0.00	0	0
Total For IVC032									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.32570		101.26360			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				101.35945		101.29570			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				101.35944		101.29570			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			8.53500	106.30154	8.61500	105.92332			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	14.41876	100.00000	14.25673			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	11.42098	100.00000	11.27097			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				100.88058		100.82308			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			8.73000	106.35961	8.82500	105.80562			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				100.70911		100.64569			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				100.34891		100.28832			0.00	0	0
Total IVC042 SPOT									0.00	0	0
Total For IVC042									0.00	0	0
IVC043 On 15/09/2015 Spot Bond				101.51688		101.46070			0.00	0	0
Total IVC043 SPOT									0.00	0	0
Total For IVC043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC044 On 16/10/2015 Spot Bond				102.25737		102.20528			0.00	0	0
Total IVC044 SPOT									0.00	0	0
Total For IVC044									0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.74381		100.68616			0.00	0	0
Total IVC045 SPOT									0.00	0	0
Total For IVC045									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.95492		101.89565			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.11000	101.02758	7.17000	100.91713			0.00	0	0
Total IVC047 SPOT									0.00	0	0
Total For IVC047									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.55717		100.49114			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.21822		100.15260			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	84.60416	100.00000	84.02863			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				100.69904		100.63455			0.00	0	0
Total JDG01 SPOT									0.00	0	0
Total For JDG01									0.00	0	0
JDG02 On 22/01/2015 Spot Bond			100.00000	88.91536	100.00000	88.28024			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				100.74521		100.68105			0.00	0	0
Total JDG03 SPOT									0.00	0	0
Total For JDG03									0.00	0	0
JDG03 On 21/02/2016 Spot Bond			100.00000	33.57250	100.00000	33.32910			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				101.43022		101.36478			0.00	0	0
Total JDG04 SPOT									0.00	0	0
Total For JDG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDG08\ On 28/11/2014 Spot Bond			100.00000	99.18479	100.00000	100.00000			0.00	0	0
Total JDG08U SPOT									0.00	0	0
Total For JDG08U									0.00	0	0
JDG09\ On 29/01/2015 Spot Bond			100.00000	87.42460	100.00000	86.81037			0.00	0	0
Total JDG09U SPOT									0.00	0	0
Total For JDG09U									0.00	0	0
JDG10\ On 29/01/2015 Spot Bond			100.00000	92.09363	100.00000	91.44660			0.00	0	0
Total JDG10U SPOT									0.00	0	0
Total For JDG10U									0.00	0	0
JDG11\ On 04/02/2015 Spot Bond			100.00000	86.30022	100.00000	85.70229			0.00	0	0
Total JDG11U SPOT									0.00	0	0
Total For JDG11U									0.00	0	0
JDG12\ On 18/03/2015 Spot Bond			100.00000	97.23983	100.00000	96.48014			0.00	0	0
Total JDG12U SPOT									0.00	0	0
Total For JDG12U									0.00	0	0
KAP00\ On 13/06/2017 Spot Bond				101.67476		101.61234			0.00	0	0
Total KAP001 SPOT									0.00	0	0
Total For KAP001									0.00	0	0
KAP00\ On 13/06/2019 Spot Bond				101.73577		101.67094			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00\ On 06/06/2019 Spot Bond				99.84445		99.77793			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KCF03\ On 30/10/2015 Spot Bond			100.00000	55.33218	100.00000	54.93102			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00\ On 31/08/2017 Spot Bond				102.16703		102.09450			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00\ On 01/11/2017 Spot Bond				100.72323		100.64672			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			8.08000	144.09931	8.17000	143.08584			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02 On 26/03/2015 Spot Bond				101.55098		101.49574			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				101.44978		101.39130			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				99.63092		99.57298			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				100.03453		99.97880			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				101.43535		101.37626			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				101.42501		101.35974			0.00	0	300,000,000
Total LBK08 SPOT									0.00	0	300,000,000
Total For LBK08									0.00	0	300,000,000
LBK11 On 28/11/2019 Spot Bond			8.00000	104.05569	8.00000	96.22504			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.65529		100.59275			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			8.27000	100.84770	8.34500	100.60398			0.00	0	3,545,000,000
Total LGL02 SPOT									0.00	0	3,545,000,000
Total For LGL02									0.00	0	3,545,000,000
LGL03 On 03/04/2018 Spot Bond			8.32000	99.27437	8.39500	98.99523			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			8.80500	104.27828	8.90000	103.78236			0.00	0	650,000,000
Total LGL04 SPOT									0.00	0	650,000,000
Total For LGL04									0.00	0	650,000,000
LHL01 On 13/12/2015 Spot Bond				102.35803		102.26849			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL02 On 13/12/2015 Spot Bond			9.63000	106.01996	9.69000	105.87966			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				102.56813		102.47022			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.17831		100.08978			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				102.14133		102.07755			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				102.27757		102.20963			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				102.44065		102.36776			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	100.00000			0.00	0	0
Total MAQ057 SPOT									0.00	0	0
Total For MAQ057									0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				99.87801		99.82572			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				99.32584		99.27398			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				100.92856		100.87542			0.00	0	0
Total MAQ060 SPOT									0.00	0	0
Total For MAQ060									0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				98.85930		98.80745			0.00	0	0
Total MAQ061 SPOT									0.00	0	0
Total For MAQ061									0.00	0	0
MAQ06 On 13/11/2015 Spot Bond				100.32276		100.26601			0.00	0	0
Total MAQ062 SPOT									0.00	0	0
Total For MAQ062									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ06 On 13/02/2015 Spot Bond				99.57997		99.56294			0.00	0	0
Total MAQ063 SPOT									0.00	0	0
Total For MAQ063									0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	97.33333	100.00000	96.56085			0.00	0	0
Total MAQ08U SPOT									0.00	0	0
Total For MAQ08U									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				101.65456		101.59983			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				101.66661		101.61147			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	97.07447	100.00000	96.30607			0.00	0	0
Total MAQ12U SPOT									0.00	0	0
Total For MAQ12U									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.71121		101.62767			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				101.02256		100.96670			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				101.56098		101.50602			0.00	0	1,500,000,000
Total MBF029 SPOT									0.00	0	1,500,000,000
Total For MBF029									0.00	0	1,500,000,000
MBF03 On 01/10/2017 Spot Bond				102.15062		102.09219			0.00	0	50,000,000
Total MBF030 SPOT									0.00	0	50,000,000
Total For MBF030									0.00	0	50,000,000
MBF03 On 28/03/2016 Spot Bond				101.46648		101.41083			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				100.07016		101.77646			0.00	0	0
Total MBF035 SPOT									0.00	0	0
Total For MBF035									0.00	0	0
MBF03 On 11/11/2016 Spot Bond				100.38049		100.32335			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF03: On 15/04/2015 Spot Bond				100.85604		100.80274			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				100.98287		100.92606			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				94.10628		100.43512			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.46386		100.40678			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.47428		100.41590			0.00	0	100,000,000
Total MBF042 SPOT									0.00	0	100,000,000
Total For MBF042									0.00	0	100,000,000
MBP23 On 13/02/2015 Spot Bond			100.00000	84.59353	100.00000	84.01936			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	38.90417	100.00000	38.61902			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	94.54545	100.00000	93.81443			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	19.16804	100.00000	18.91627			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	24.43505	100.00000	23.88894			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	24.59393	100.00000	24.04427			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	21.63729	100.00000	21.15370			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.19500	104.16088	8.27500	103.79729			0.00	0	550,000,000
Total MBSA01 SPOT									0.00	0	550,000,000
Total For MBSA01									0.00	0	550,000,000
MBSA0 On 15/04/2019 Spot Bond			8.21500	103.62429	8.29500	103.26215			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3N On 13/12/2014 Spot Bond				101.73775		101.67284			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5N On 13/12/2014 Spot Bond				101.62207		101.56174			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6N On 13/01/2015 Spot Bond				100.96535		100.90757			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				101.13677		101.07500			0.00	0	0
Total MEFSA3 SPOT									0.00	0	0
Total For MEFSA3									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				102.98358		102.91823			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				103.12246		103.05409			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			7.40500	103.33581	7.48000	103.14458			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			8.18500	107.71837	8.26500	107.36747			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			8.98500	109.32902	9.08000	108.74457			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			6.15000	104.37878	6.21500	104.32302			0.00	0	1,239,000,000
Total MET01 SPOT									0.00	0	1,239,000,000
Total For MET01									0.00	0	1,239,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2015 Spot Bond				101.38181		101.32511			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				101.42956		101.37079			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			8.97500	106.95280	9.07000	106.49669			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			7.28000	102.70682	7.34000	102.59992			0.00	0	2,470,000,000
Total MGL01 SPOT									0.00	0	2,470,000,000
Total For MGL01									0.00	0	2,470,000,000
MIIL01 On 31/05/2015 Spot Bond				100.05884		100.00004			0.00	0	0
Total MIIL01 SPOT									0.00	0	0
Total For MIIL01									0.00	0	0
MIIL02 On 31/05/2017 Spot Bond			8.33000	101.03076	8.40500	100.79569			0.00	0	0
Total MIIL02 SPOT									0.00	0	0
Total For MIIL02									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.57272		101.51256			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			8.86000	107.77751	8.95500	107.23361			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	16.41101	100.00000	16.29073			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				100.31943		100.26734			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			8.03000	101.03422	8.10500	100.80083			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			7.23000	104.83421	7.29000	104.73696			0.00	0	970,000,000
Total MTN03 SPOT									0.00	0	970,000,000
Total For MTN03									0.00	0	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
MTN04 On 13/07/2017 Spot Bond			8.02000	108.75647	8.09500	108.50702			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	6.33830	100.89771	6.29197			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	6.42256	100.61875	6.37574			0.00	0	0
Total N4A302 SPOT									0.00	0	0
Total For N4A302									0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N4A502 On 14/08/2020 Spot Bond				100.34872		100.28813			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B508 On 14/08/2020 Spot Bond				100.37643		100.31097			0.00	0	0
Total N4B508 SPOT									0.00	0	0
Total For N4B508									0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.40850		100.33736			0.00	0	0
Total N4C508 SPOT									0.00	0	0
Total For N4C508									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4D68L On 14/08/2020 Spot Bond			100.00000	0.61514	100.00000	0.61068				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	0.61514	100.00000	0.61068				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			8.46500	99.09784	8.56500	98.46458				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10L On 25/07/2016 Spot Bond			7.59000	101.37281	7.59000	101.31127				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11L On 28/11/2020 Spot Bond			8.49500	102.03632	8.59000	101.52237				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12L On 19/03/2021 Spot Bond			8.31000	107.03435	8.40500	106.48934				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12L On 20/02/2015 Spot Bond				100.23500		100.17740				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13L On 19/03/2024 Spot Bond			8.80000	107.76017	8.90000	107.03520				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13L On 21/02/2017 Spot Bond				101.32665		101.26913				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14L On 26/06/2021 Spot Bond			8.67000	106.97648	8.76500	106.47491				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK14L On 27/08/2015 Spot Bond				100.24950		100.19798				0.00	0	0
Total NBK14B SPOT										0.00	0	0
Total For NBK14B										0.00	0	0
NBK15L On 27/08/2017 Spot Bond				101.38380		101.33045				0.00	0	14,500,000,000
Total NBK15B SPOT										0.00	0	14,500,000,000
Total For NBK15B										0.00	0	14,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16I On 25/07/2016 Spot Bond				100.89937		100.84442			0.00	0	0
Total NBK16B SPOT									0.00	0	0
Total For NBK16B									0.00	0	0
NBK17I On 28/11/2016 Spot Bond				100.19005		100.13899			0.00	0	0
Total NBK17B SPOT									0.00	0	0
Total For NBK17B									0.00	0	0
NBK18I On 20/03/2017 Spot Bond				101.33659		101.27848			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				101.28417		101.22785			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				101.36060		101.29948			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.37181		100.31325			0.00	400,000,000	200,000,000
Total NBK21B SPOT									0.00	400,000,000	200,000,000
Total For NBK21B									0.00	400,000,000	200,000,000
NBK2A On 15/09/2015 Spot Bond			7.10000	104.81867	6.89000	104.92207		53,250,000,000,000.00	7,500,000,000	3,000,600,000	
Total NBK2A SPOT								53,250,000,000,000.00	7,500,000,000	3,000,600,000	
Total For NBK2A								53,250,000,000,000.00	7,500,000,000	3,000,600,000	
NBK2B On 15/09/2015 Spot Bond				102.79749		102.74177			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			8.01500	115.74894	8.09500	115.33617			0.00	0	1,370,000,000
Total NBK3A SPOT									0.00	0	1,370,000,000
Total For NBK3A									0.00	0	1,370,000,000
NBK4 On 28/10/2024 Spot Bond			10.25500	38.01601	10.34500	37.67944			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			7.03000	102.10643	7.09000	102.02582			0.00	0	1,030,000,000
Total NBK6A SPOT									0.00	0	1,030,000,000
Total For NBK6A									0.00	0	1,030,000,000
NBK6B On 19/04/2015 Spot Bond				101.09602		101.03635			0.00	0	50,000,000
Total NBK6B SPOT									0.00	0	50,000,000
Total For NBK6B									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B On 19/04/2020 Spot Bond				100.95363		100.88673			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			7.42000	104.14296	7.49000	103.99216			0.00	0	1,880,000,000
Total NBK9A SPOT									0.00	0	1,880,000,000
Total For NBK9A									0.00	0	1,880,000,000
NBK9B On 23/03/2016 Spot Bond				101.40930		101.35047			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				100.41048		100.30402			0.00	0	0
Total NCLN48 SPOT									0.00	0	0
Total For NCLN48									0.00	0	0
NCLN5 On 31/03/2015 Spot Bond				101.97726		101.92256			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				101.22908		101.16333			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				101.05133		100.98546			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				100.00004		99.93930			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				93.27368		93.21825			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				99.98082		99.92320			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				100.74794		100.68501			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6: On 29/01/2016 Spot Bond				100.70923		100.64582			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6: On 27/05/2016 Spot Bond				89.62438		89.56706			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				101.30610		101.24960			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				100.31090		100.24564			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				101.49162		101.43015			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				101.41522		101.35708			0.00	0	0
Total NCLN76 SPOT									0.00	0	0
Total For NCLN76									0.00	0	0
NCLN7: On 09/10/2017 Spot Bond				101.91249		101.84999			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				101.36840		101.31229			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				101.35203		101.29388			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				101.35108		101.29297			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				100.62130		100.56228			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				101.55546		101.48835			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			9.42500	109.51904	9.51500	108.91546				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				101.54596		101.47926				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			9.46000	108.43400	9.55000	107.81623				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				101.55546		101.48835				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				101.39959		101.33934				0.00	0	0
Total NCLN88 SPOT										0.00	0	0
Total For NCLN88										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.43972		101.37943				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.57066		101.50287				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.58966		101.52103				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			7.82000	104.21153	7.88000	104.09863				0.00	0	0
Total NED11 SPOT										0.00	0	0
Total For NED11										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.85221		100.78029				0.00	0	200,000,000
Total NED13 SPOT										0.00	0	200,000,000
Total For NED13										0.00	0	200,000,000
NED14 On 29/11/2023 Spot Bond				101.82808		101.76286				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			9.39500	108.13811	9.47500	107.59922				0.00	0	400,000,000
Total NED15 SPOT										0.00	0	400,000,000
Total For NED15										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED16 On 08/04/2024 Spot Bond				103.17410		103.10438				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				101.14733		101.07471				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				101.01355		100.96068				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			11.42000	111.77786	11.49500	111.42394				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				103.72249		108.03431				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				100.28833		100.21775				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			2.16000	168.33058	2.16000	168.24030				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	138.50875	2.60000	138.42967				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			8.02500	109.20673	8.12000	108.69693				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				99.84468		101.48033				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.65500	107.95026	8.75000	107.44564				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A11 On 22/05/2016 Spot Bond				100.14146		100.08113				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1: On 22/05/2015 Spot Bond				100.25474		100.19919				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				100.13389		100.07680				0.00	0	600,000,000
Total NQ1A16 SPOT										0.00	0	600,000,000
Total For NQ1A16										0.00	0	600,000,000
NQ1A1: On 22/05/2050 Spot Bond				100.13867		100.07956				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1: On 22/05/2049 Spot Bond				100.13583		100.07793				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1: On 22/05/2020 Spot Bond			8.85500	109.91480	8.95000	109.29116				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				100.13873		100.07961				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				100.14151		100.08119				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				100.13962		100.08010				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			9.05500	107.88056	9.15000	107.37707				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				100.14538		100.08343				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				100.14341		100.08227				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				100.14436		100.08282				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				100.17920		100.10274			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				100.16773		100.09617			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				100.14720		100.08445			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			7.87500	114.79032	7.95500	114.42323			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			8.71000	120.97480	8.80500	120.28706			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			2.05500	173.01378	2.05500	172.92238			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			9.52000	120.90812	9.61000	120.02763			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				101.32437		101.21461			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				101.15019		101.09433			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				101.52706		101.46534			0.00	0	500,000,000
Total NTC16 SPOT									0.00	0	500,000,000
Total For NTC16									0.00	0	500,000,000
NTC17 On 27/02/2017 Spot Bond				99.86949		99.81345			0.00	0	0
Total NTC17 SPOT									0.00	0	0
Total For NTC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.07654		100.01906				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT101 On 28/05/2020 Spot Bond				100.06718		99.99992				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				100.08865		100.00000				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	16.02401	100.00000	15.90783				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A1 On 18/10/2015 Spot Bond			100.00000	60.21323	100.00000	59.77669				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			7.12000	102.39475	7.18000	102.28293				0.00	0	7,360,000,000
Total OML01 SPOT										0.00	0	7,360,000,000
Total For OML01										0.00	0	7,360,000,000
OML02 On 21/11/2024 Spot Bond			100.00000	0.07117	100.00000	0.06958		330,000,000,000,000.00		63,300,000,000	53,500,000,000	
Total OML02 SPOT								330,000,000,000,000.00		63,300,000,000	53,500,000,000	
Total For OML02								330,000,000,000,000.00		63,300,000,000	53,500,000,000	
OML03 On 27/11/2024 Spot Bond			8.00000	113.42668	8.00000	103.96725		82,400,000,000,000.00		10,300,000,000	10,300,000,000	
Total OML03 SPOT								82,400,000,000,000.00		10,300,000,000	10,300,000,000	
Total For OML03								82,400,000,000,000.00		10,300,000,000	10,300,000,000	
OTCA2U On 31/07/2016 Spot Bond			100.00000	22.60916	100.00000	22.44524				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET01 On 13/09/2015 Spot Bond				95.60000		95.67000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.38135		100.32358				0.00	0	10,000,000,000
Total PMM10 SPOT										0.00	0	10,000,000,000
Total For PMM10										0.00	0	10,000,000,000
PMM11 On 23/01/2015 Spot Bond				100.73659		100.67939				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 02/03/2015 Spot Bond				99.98115		99.92463			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				99.87499		99.82121			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM15 On 04/05/2015 Spot Bond				100.95025		100.88827			0.00	0	0
Total PMM15 SPOT									0.00	0	0
Total For PMM15									0.00	0	0
PPC001 On 28/03/2016 Spot Bond				101.46386		101.40560			0.00	0	435,000,000
Total PPC001 SPOT									0.00	0	435,000,000
Total For PPC001									0.00	0	435,000,000
PPC002 On 31/12/2018 Spot Bond				101.48191		101.42069			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.84837		100.78660			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PPC004 On 30/06/2021 Spot Bond			8.96000	108.36067	9.05500	107.85585			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				100.69047		100.63242			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				100.70940		100.64971			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				100.71792		100.65749			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				100.73684		100.67478			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				100.81813		100.74903			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1D On 27/01/2028 Spot Bond				100.83702		100.76629			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				100.70035		100.63367			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			7.50000	44.31129	7.59000	43.86169			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			6.13000	108.42816	6.19000	108.32567		58,214,562,580,000.00	9,496,666,000	583,386,233,300	
Total R158 SPOT								58,214,562,580,000.00	9,496,666,000	583,386,233,300	
Total For R158								58,214,562,580,000.00	9,496,666,000	583,386,233,300	
R158P On 15/09/2015 Spot Bond			6.21000	95.29935	6.28000	95.19964			0.00	0	0
Total R158P SPOT									0.00	0	0
Total For R158P									0.00	0	0
R159 On 15/09/2016 Spot Bond			6.31000	114.82090	6.38000	114.63528		210,354,366,877,000.00	33,336,666,700	493,455,766,700	
Total R159 SPOT								210,354,366,877,000.00	33,336,666,700	493,455,766,700	
Total For R159								210,354,366,877,000.00	33,336,666,700	493,455,766,700	
R159P On 15/09/2016 Spot Bond			6.14000	89.75477	6.21000	89.60049			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			7.68000	126.58239	7.77000	125.70571		729,986,304,000,000.00	876,300,300,000	762,880,201,600	
Total R186 SPOT								729,986,304,000,000.00	876,300,300,000	762,880,201,600	
Total For R186								729,986,304,000,000.00	876,300,300,000	762,880,201,600	
R187P On 21/12/2026 Spot Bond			7.42000	41.55045	7.51000	41.09331			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			7.34000	39.02193	7.43000	38.55921			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			1.65000	285.47048	1.65000	285.32918		1,559,085,000,000.00	944,900,000	25,671,030,500	
Total R197 SPOT								1,559,085,000,000.00	944,900,000	25,671,030,500	
Total For R197								1,559,085,000,000.00	944,900,000	25,671,030,500	
R201 On 21/12/2014 Spot Bond			5.57500	104.05712	5.64000	104.00537			0.00	0	400,000,000
Total R201 SPOT									0.00	0	400,000,000
Total For R201									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			1.71000	234.48964	1.71000	234.37242			4,603,559,400,000.00	2,692,140,000	144,858,941,100
Total R202 SPOT									4,603,559,400,000.00	2,692,140,000	144,858,941,100
Total For R202									4,603,559,400,000.00	2,692,140,000	144,858,941,100
R2023 On 28/02/2023 Spot Bond			7.40000	104.08387	7.50000	103.40562			193,883,180,000,000.00	296,470,700,000	450,886,267,500
Total R2023 SPOT									193,883,180,000,000.00	296,470,700,000	450,886,267,500
Total For R2023									193,883,180,000,000.00	296,470,700,000	450,886,267,500
R203 On 15/09/2017 Spot Bond			6.47000	106.21285	6.54500	105.96259			033,009,870,000,000.00	314,221,000,000	556,398,700,000
Total R203 SPOT									33,009,870,000,000.00	314,221,000,000	556,398,700,000
Total For R203									33,009,870,000,000.00	314,221,000,000	556,398,700,000
R2030 On 31/01/2030 Spot Bond			8.09500	101.83497	8.18500	100.99936			316,894,600,000,000.00	162,680,000,000	478,195,816,400
Total R2030 SPOT									316,894,600,000,000.00	162,680,000,000	478,195,816,400
Total For R2030									316,894,600,000,000.00	162,680,000,000	478,195,816,400
R2032 On 31/03/2032 Spot Bond			8.28000	101.11296	8.36500	100.27601			513,028,800,000,000.00	61,960,000,000	293,379,400,000
Total R2032 SPOT									513,028,800,000,000.00	61,960,000,000	293,379,400,000
Total For R2032									513,028,800,000,000.00	61,960,000,000	293,379,400,000
R2037 On 31/01/2037 Spot Bond			8.42500	103.56885	8.50000	102.75163			328,387,762,500,000.00	276,366,500,000	530,843,800,000
Total R2037 SPOT									328,387,762,500,000.00	276,366,500,000	530,843,800,000
Total For R2037									328,387,762,500,000.00	276,366,500,000	530,843,800,000
R204 On 21/12/2018 Spot Bond			6.76500	107.87266	6.84500	107.52683			711,311,289,445,000.00	400,785,113,000	611,755,567,300
Total R204 SPOT									711,311,289,445,000.00	400,785,113,000	611,755,567,300
Total For R204									711,311,289,445,000.00	400,785,113,000	611,755,567,300
R2044 On 31/01/2044 Spot Bond			8.54000	105.14876	8.61500	104.26554			023,211,400,000,000.00	236,910,000,000	269,700,000,000
Total R2044 SPOT									23,211,400,000,000.00	236,910,000,000	269,700,000,000
Total For R2044									23,211,400,000,000.00	236,910,000,000	269,700,000,000
R2048 On 28/02/2048 Spot Bond			8.52000	104.73197	8.60000	103.76636			716,916,320,000,000.00	201,516,000,000	421,024,265,000
Total R2048 SPOT									716,916,320,000,000.00	201,516,000,000	421,024,265,000
Total For R2048									716,916,320,000,000.00	201,516,000,000	421,024,265,000
R207 On 15/01/2020 Spot Bond			6.97500	103.89456	7.07000	103.43058			243,669,149,700,000.00	465,042,172,000	467,204,816,800
Total R207 SPOT									243,669,149,700,000.00	465,042,172,000	467,204,816,800
Total For R207									243,669,149,700,000.00	465,042,172,000	467,204,816,800
R208 On 31/03/2021 Spot Bond			7.16000	99.07866	7.25500	98.55117			287,341,734,256,000.00	179,796,331,600	682,466,728,500
Total R208 SPOT									287,341,734,256,000.00	179,796,331,600	682,466,728,500
Total For R208									287,341,734,256,000.00	179,796,331,600	682,466,728,500
R209 On 31/03/2036 Spot Bond			8.33000	80.45971	8.40500	79.78481			127,638,848,902,000.00	255,418,829,400	666,227,840,000
Total R209 SPOT									127,638,848,902,000.00	255,418,829,400	666,227,840,000
Total For R209									127,638,848,902,000.00	255,418,829,400	666,227,840,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			1.67500	175.57137	1.67000	175.58352			7,008,200,000,000.00	4,184,000,000	29,609,000,000
Total R210 SPOT												7,008,200,000,000.00	4,184,000,000	29,609,000,000
Total For R210												7,008,200,000,000.00	4,184,000,000	29,609,000,000
R211	On	31/01/2017	Spot Bond			0.95000	132.62689	0.95000	132.56885			0.00	0	20,925,156,700
Total R211 SPOT												0.00	0	20,925,156,700
Total For R211												0.00	0	20,925,156,700
R212	On	31/01/2022	Spot Bond			1.65000	137.64249	1.65000	137.57447			1,159,950,000,000.00	703,000,000	87,337,000,000
Total R212 SPOT												1,159,950,000,000.00	703,000,000	87,337,000,000
Total For R212												1,159,950,000,000.00	703,000,000	87,337,000,000
R213	On	28/02/2031	Spot Bond			8.15000	91.50522	8.24000	90.70511			212,298,785,180,000.00	148,748,317,200	535,710,500,000
Total R213 SPOT												12,298,785,180,000.00	148,748,317,200	535,710,500,000
Total For R213												12,298,785,180,000.00	148,748,317,200	535,710,500,000
R214	On	28/02/2041	Spot Bond			8.43000	81.36219	8.51000	80.61055			525,548,875,000,000.00	655,462,500,000	761,742,400,000
Total R214 SPOT												15,548,875,000,000.00	655,462,500,000	761,742,400,000
Total For R214												15,548,875,000,000.00	655,462,500,000	761,742,400,000
R227C	On	15/03/2015	Spot Bond			6.37000	98.21734	6.44000	98.14709			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			6.21000	95.29935	6.28000	95.19964			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			6.13000	92.52180	6.20000	92.39419			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			6.14000	89.75477	6.21000	89.60049			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			5.58000	99.69518	5.64500	99.64555			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			6.28000	96.62854	6.35000	96.54270			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			6.15000	93.81144	6.22000	93.69723			0.00	0	0
Total R328C SPOT												0.00	0	0
Total For R328C												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R329C On 21/06/2016 Spot Bond			6.13000	91.04025	6.20000	90.89869				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			6.19000	88.22727	6.26000	88.05979				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			6.44500	85.03990	6.52000	84.83760				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			6.49500	82.26325	6.57000	82.03746				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			6.77000	78.92548	6.85000	78.66528				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			6.75000	76.40123	6.83000	76.12000				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			6.73000	73.97203	6.81000	73.67133				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			6.72000	71.59891	6.80000	71.28032				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			6.93500	68.47603	7.03000	68.08919				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			6.91500	66.25870	7.01000	65.85423				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			7.08000	63.37862	7.17500	62.96230				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			7.05000	61.33698	7.14500	60.90621				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C On 21/06/2022 Spot Bond			7.02000	59.37833	7.11500	58.93436			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			6.99000	57.49890	7.08500	57.04289			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			6.95000	55.74119	7.04500	55.27384			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			6.91000	54.05814	7.00500	53.58038			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			7.62000	48.94187	7.71000	48.50813			0.00	0	0
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			7.58000	47.32865	7.67000	46.88895			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			7.54000	45.78628	7.63000	45.34131			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			7.50000	44.31129	7.59000	43.86169			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			7.46000	42.90038	7.55000	42.44674			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			7.42000	41.55045	7.51000	41.09331			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			7.38000	40.25856	7.47000	39.79841			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			7.34000	39.02193	7.43000	38.55921			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 15/07/2016 Spot Bond				101.26396		101.18436				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				100.14372		100.02231				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				101.30461		101.22588				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				101.13650		101.06174				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	21.09693	100.00000	20.94398				0.00	0	0
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.41928	100.00000	9.35099				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	25.73117	100.00000	25.54258				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RCSB4 On 07/11/2015 Spot Bond			100.00000	53.98834	100.00000	53.27922				0.00	0	0
Total RCSB4U SPOT										0.00	0	0
Total For RCSB4U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.51632		101.46149				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				99.80148		101.66478				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				102.06791		102.01194				0.00	0	70,000,000
Total RDFB03 SPOT										0.00	0	70,000,000
Total For RDFB03										0.00	0	70,000,000
RDFB0 On 27/11/2017 Spot Bond			100.00000	19.60724	100.00000	19.16903				0.00	0	19,900,000,000
Total RDFB04 SPOT										0.00	0	19,900,000,000
Total For RDFB04										0.00	0	19,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond			100.00000	13.87407	100.00000	13.56400			0.00	0	50,100,000,000
Total RDFB05 SPOT									0.00	0	50,100,000,000
Total For RDFB05									0.00	0	50,100,000,000
RDFC1 On 24/03/2015 Spot Bond				101.25924		101.20532			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 26/02/2015 Spot Bond				100.10493		100.05246			0.00	0	0
Total RDFC16 SPOT									0.00	0	0
Total For RDFC16									0.00	0	0
RDFC1 On 26/05/2015 Spot Bond				100.11520		100.05760			0.00	0	0
Total RDFC17 SPOT									0.00	0	0
Total For RDFC17									0.00	0	0
RDFC1 On 25/11/2015 Spot Bond				100.11448		100.05691			0.00	0	0
Total RDFC18 SPOT									0.00	0	0
Total For RDFC18									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.54325		100.48480			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				101.06495		101.00232			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				100.55846		100.49489			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				101.74381		101.68400			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				100.85861		100.79699			0.00	0	0
Total RES27 SPOT									0.00	0	0
Total For RES27									0.00	0	0
RES29 On 28/11/2016 Spot Bond				100.05710		99.99991			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.82139		101.75958			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES31 On 02/10/2015 Spot Bond				101.11262		101.05531			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				100.88517		100.82315			0.00	0	60,000,000
Total RES32 SPOT									0.00	0	60,000,000
Total For RES32									0.00	0	60,000,000
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				84.70954		84.55880			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				81.89435		81.77019			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				85.71910		85.54039			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				84.31879		84.13294			0.00	0	0
Total RP008 SPOT									0.00	0	0
Total For RP008									0.00	0	0
RP013 On 27/09/2016 Spot Bond				101.92953		101.83928			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				82.70787		82.61303			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP016 On 10/12/2015 Spot Bond				90.30439		92.78915			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	106.11212	12.35000	106.00850			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.70950	100.00000	13.61010			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RP025 On 21/01/2015 Spot Bond				100.94192		100.87415				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				101.83242		101.76371				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				101.53307		101.46599				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	3.52717	100.00000	4.37653				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP041 On 07/10/2016 Spot Bond			100.00000	23.96433	100.00000	23.79059				0.00	0	0
Total RPP041U SPOT										0.00	0	0
Total For RPP041U										0.00	0	0
RPP071 On 31/01/2016 Spot Bond			100.00000	35.32681	100.00000	35.07069				0.00	0	0
Total RPP071U SPOT										0.00	0	0
Total For RPP071U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	12.68029	100.00000	12.63374				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPP091 On 21/11/2016 Spot Bond			100.00000	29.53631	100.00000	29.32217				0.00	0	0
Total RPP091U SPOT										0.00	0	0
Total For RPP091U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.62515		100.49717				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				77.83423		77.76492				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			8.46000	108.44007	8.55500	107.88410				0.00	0	780,000,000
Total RW21 SPOT										0.00	0	780,000,000
Total For RW21										0.00	0	780,000,000
RW23 On 10/12/2023 Spot Bond			8.65000	105.08344	8.75000	109.11536				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			9.38000	106.42613	9.47000	110.72913			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				97.05811		97.06106			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			7.51000	106.19361	7.58000	105.99676			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				100.15847		100.09042			0.00	0	3,850,000,000
Total SBK13 SPOT									0.00	0	3,850,000,000
Total For SBK13									0.00	0	3,850,000,000
SBK14 On 01/12/2017 Spot Bond			8.52000	102.96289	8.59500	102.69374			0.00	0	1,800,000,000
Total SBK14 SPOT									0.00	0	1,800,000,000
Total For SBK14									0.00	0	1,800,000,000
SBK15 On 23/01/2022 Spot Bond				101.84998		101.78722			0.00	0	550,000,000
Total SBK15 SPOT									0.00	0	550,000,000
Total For SBK15									0.00	0	550,000,000
SBK16 On 15/03/2023 Spot Bond				103.03622		102.97256			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				100.73100		100.66348			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.88247		100.81376			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.86731		100.79984			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			6.78000	101.53333	6.84000	101.44997			0.00	0	1,100,000
Total SBK7 SPOT									0.00	0	1,100,000
Total For SBK7									0.00	0	1,100,000
SBK9 On 10/04/2018 Spot Bond			8.26500	101.57154	8.34500	101.27246			0.00	0	2,370,700,000
Total SBK9 SPOT									0.00	0	2,370,700,000
Total For SBK9									0.00	0	2,370,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN27 On 15/09/2015 Spot Bond			7.59000	107.27630	7.65000	107.16271			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	106.98766	7.96000	106.91847			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			7.38000	107.44070	7.44000	107.32869			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			7.87000	102.67010	7.94500	102.41842			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			7.52500	107.32714	7.58500	107.21404			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			7.67000	107.21378	7.74000	107.09171			0.00	0	0
Total SBN35 SPOT									0.00	0	0
Total For SBN35									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.59044		101.53136			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				101.28062		101.21676			0.00	0	0
Total SBN51 SPOT									0.00	0	0
Total For SBN51									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.52000	105.13563	7.59500	104.88023			0.00	0	50,000,000
Total SBS13 SPOT									0.00	0	50,000,000
Total For SBS13									0.00	0	50,000,000
SBS15 On 26/04/2016 Spot Bond				101.30646		101.25000			0.00	0	100,000,000
Total SBS15 SPOT									0.00	0	100,000,000
Total For SBS15									0.00	0	100,000,000
SBS16 On 22/09/2018 Spot Bond				101.47698		101.41614			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				105.43414		105.36547			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			8.63000	112.10898	8.72500	111.54128			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			9.58000	103.66137	9.67000	102.95172			0.00	0	70,000,000
Total SBS20 SPOT									0.00	0	70,000,000
Total For SBS20									0.00	0	70,000,000
SBS21 On 15/05/2026 Spot Bond				100.32283		100.25498			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS22 On 24/05/2015 Spot Bond				100.41796		100.36391			0.00	0	0
Total SBS22 SPOT									0.00	0	0
Total For SBS22									0.00	0	0
SBS23 On 23/05/2017 Spot Bond				100.36747		100.30643			0.00	0	0
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.50451		102.44147			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.34500	102.09780	8.42500	101.73119			0.00	0	1,430,000,000
Total SBS25 SPOT									0.00	0	1,430,000,000
Total For SBS25									0.00	0	1,430,000,000
SBS26 On 28/02/2017 Spot Bond			100.00000	16.23530	100.00000	16.12833			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.94000	110.17602	9.04000	109.45027			0.00	0	2,500,000,000
Total SBS27 SPOT									0.00	0	2,500,000,000
Total For SBS27									0.00	0	2,500,000,000
SBS28 On 23/04/2017 Spot Bond				100.91475		100.85864			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			8.45000	104.96674	8.55000	104.52374			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.59000	90.58212	9.68000	89.93661			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				101.58481		101.52847				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			9.33000	107.91319	9.42000	107.16312				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.45990		101.40259				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				101.49974		101.44077				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			9.48000	105.90970	9.57000	105.24896				0.00	0	1,500,000,000
Total SBS34 SPOT										0.00	0	1,500,000,000
Total For SBS34										0.00	0	1,500,000,000
SBS4 On 16/11/2021 Spot Bond			8.86000	99.02003	8.95500	98.46833				0.00	0	100,000,000
Total SBS4 SPOT										0.00	0	100,000,000
Total For SBS4										0.00	0	100,000,000
SBS9 On 07/07/2016 Spot Bond			7.31000	110.64874	7.38000	110.47514				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			2.18000	274.46932	2.18000	274.32163				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.59500	130.84887	1.59500	130.78478				0.00	0	0
Total SBSI12 SPOT										0.00	0	0
Total For SBSI12										0.00	0	0
SCM10 On 15/09/2017 Spot Bond				107.03979		107.07233				0.00	0	0
Total SCM107 SPOT										0.00	0	0
Total For SCM107										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.01286		100.95375				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	16.21103	100.00000	16.09222				0.00	0	0
Total SHF01 SPOT										0.00	0	0
Total For SHF01										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.22000	129.15447	2.22000	129.08469				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	101.04220	6.50000	100.98895				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS01 On 15/12/2016 Spot Bond				103.09830		103.03564				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				101.36392		101.30101				0.00	0	0
Total SHS03 SPOT										0.00	0	0
Total For SHS03										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				102.89792		102.83329				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			8.50000	104.26150	8.57500	104.01904				0.00	0	270,000,000
Total SHS05 SPOT										0.00	0	270,000,000
Total For SHS05										0.00	0	270,000,000
SHS06 On 12/12/2017 Spot Bond				102.63332		102.56868				0.00	0	9,240,000
Total SHS06 SPOT										0.00	0	9,240,000
Total For SHS06										0.00	0	9,240,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS07 On 10/04/2016 Spot Bond				101.35789		101.29700			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				101.47944		101.41568			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				101.35312		101.29767			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11L On 19/11/2016 Spot Bond			100.00000	21.59088	100.00000	21.43435			0.00	0	0
Total SHS11U SPOT									0.00	0	0
Total For SHS11U									0.00	0	0
SHS12 On 12/12/2016 Spot Bond				101.70504		101.64412			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13L On 21/05/2015 Spot Bond			100.00000	78.84246	100.00000	78.18726			0.00	0	0
Total SHS13U SPOT									0.00	0	0
Total For SHS13U									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.60127		101.53994			0.00	300,000,000	300,000,000
Total SHS14 SPOT									0.00	300,000,000	300,000,000
Total For SHS14									0.00	300,000,000	300,000,000
SHS16L On 29/06/2016 Spot Bond			100.00000	24.47493	100.00000	24.29554			0.00	0	0
Total SHS16U SPOT									0.00	0	0
Total For SHS16U									0.00	0	0
SHS17L On 30/09/2016 Spot Bond			100.00000	33.49853	100.00000	33.18233			0.00	0	0
Total SHS17U SPOT									0.00	0	0
Total For SHS17U									0.00	0	0
SHS18L On 30/11/2016 Spot Bond			100.00000	28.44905	100.00000	24.40587			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			8.81000	105.43277	8.88500	105.22206			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				100.94625		100.87791			0.00	0	0
Total SHS20 SPOT									0.00	0	0
Total For SHS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS21 On 06/04/2015 Spot Bond				101.37915		101.30419			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			7.56000	106.07997	7.63000	105.90266			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			8.36500	103.58068	8.44500	103.25907			0.00	0	450,000,000
Total SLI3 SPOT									0.00	0	450,000,000
Total For SLI3									0.00	0	450,000,000
SNT01 On 15/09/2017 Spot Bond			7.87000	102.67010	7.94500	102.41842			0.00	0	3,290,000,000
Total SNT01 SPOT									0.00	0	3,290,000,000
Total For SNT01									0.00	0	3,290,000,000
SPDA2 On 21/08/2016 Spot Bond				100.20478		100.14320			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				100.40988		100.35181			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				100.69390		100.63289			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.19758		100.13822			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				100.20287		100.14192			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				100.41126		100.34608			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			7.57000	107.09641	7.64500	106.91904			0.00	0	200,000,000
Total SSA01 SPOT									0.00	0	200,000,000
Total For SSA01									0.00	0	200,000,000
SSA02 On 20/04/2015 Spot Bond				100.96286		100.90365			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA04 On 16/04/2016 Spot Bond				101.22892		101.17125			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				100.96283		100.90130			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.71000	98.25957	8.80500	97.79685			0.00	0	140,000,000
Total SSA06 SPOT									0.00	0	140,000,000
Total For SSA06									0.00	0	140,000,000
SSN001 On 01/03/2017 Spot Bond				100.00002		99.93806			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN002 On 26/03/2017 Spot Bond				101.50893		101.44226			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN003 On 25/04/2017 Spot Bond				100.77166		100.70669			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.76800	91.48787	8.86300	90.99727			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN005 On 31/03/2021 Spot Bond			8.26000	93.80567	8.35500	93.30377			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN006 On 21/12/2014 Spot Bond			6.82000	103.98640	6.88500	103.92413			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN007 On 15/01/2020 Spot Bond			8.23500	98.67508	8.33000	98.22963			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN008 On 18/06/2017 Spot Bond				101.64102		101.57713			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN009 On 15/09/2017 Spot Bond			7.65000	103.21678	7.72500	102.96530			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			2.44000	110.91368	2.42000	111.05287			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			7.71500	104.53179	7.79500	104.19115			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				100.13391		100.05353			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			9.48000	111.90098	9.57000	111.14788			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				99.98167		99.92680			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			9.50000	81.26901	9.59000	80.58496			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				100.88520		100.82161			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 04/03/2019 Spot Bond				99.93361		99.86731			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				100.92603		100.86498			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				101.50414		101.43870			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				101.03477		100.96650			0.00	0	0
Total SSN028 SPOT									0.00	0	0
Total For SSN028									0.00	0	0
SY1138 On 02/02/2015 Spot Bond				98.85571		98.80122			0.00	0	0
Total SY1138 SPOT									0.00	0	0
Total For SY1138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.94835			0.00	0	0
Total SY1158 SPOT									0.00	0	0
Total For SY1158									0.00	0	0
SY1162 On 09/12/2014 Spot Bond				99.86123		99.80919			0.00	0	0
Total SY1162 SPOT									0.00	0	0
Total For SY1162									0.00	0	0
SY1164 On 10/12/2014 Spot Bond				99.84670		99.79560			0.00	0	0
Total SY1164 SPOT									0.00	0	0
Total For SY1164									0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	100.00000			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	86.49289	100.00000	85.88235			0.00	0	0
Total SY1186 SPOT									0.00	0	0
Total For SY1186									0.00	0	0
SY1187 On 01/12/2014 Spot Bond				100.00000	0.00000	99.94831			0.00	0	0
Total SY1187 SPOT									0.00	0	0
Total For SY1187									0.00	0	0
SY1188 On 08/12/2014 Spot Bond				100.54292		100.41763			0.00	0	0
Total SY1188 SPOT									0.00	0	0
Total For SY1188									0.00	0	0
SY1189 On 09/12/2014 Spot Bond				99.86259		99.81106			0.00	0	0
Total SY1189 SPOT									0.00	0	0
Total For SY1189									0.00	0	0
SY1190 On 10/12/2014 Spot Bond				99.85767		99.80429			0.00	0	0
Total SY1190 SPOT									0.00	0	0
Total For SY1190									0.00	0	0
SY1192 On 13/02/2015 Spot Bond				98.72442		98.67270			0.00	0	0
Total SY1192 SPOT									0.00	0	0
Total For SY1192									0.00	0	0
SY1193 On 17/12/2014 Spot Bond				99.16340		99.00654			0.00	0	0
Total SY1193 SPOT									0.00	0	0
Total For SY1193									0.00	0	0
SY1194 On 10/12/2014 Spot Bond				99.84486		99.79314			0.00	0	0
Total SY1194 SPOT									0.00	0	0
Total For SY1194									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SY1195 On 12/12/2014 Spot Bond				99.81294		99.76193			0.00	0	0
Total SY1195 SPOT									0.00	0	0
Total For SY1195									0.00	0	0
SY1196 On 17/02/2015 Spot Bond				98.65214		98.60030			0.00	0	0
Total SY1196 SPOT									0.00	0	0
Total For SY1196									0.00	0	0
SY1199 On 24/02/2015 Spot Bond				98.53708		98.48545			0.00	0	0
Total SY1199 SPOT									0.00	0	0
Total For SY1199									0.00	0	0
SY1200 On 18/12/2014 Spot Bond				99.62016		99.60675			0.00	0	0
Total SY1200 SPOT									0.00	0	0
Total For SY1200									0.00	0	0
SY1201 On 06/01/2015 Spot Bond			100.00000	91.02244	100.00000	90.34653			0.00	0	0
Total SY1201 SPOT									0.00	0	0
Total For SY1201									0.00	0	0
SZ18 On 30/09/2015 Spot Bond			6.59000	106.80325	6.65000	106.69603			0.00	0	280,000,000
Total SZ18 SPOT									0.00	0	280,000,000
Total For SZ18									0.00	0	280,000,000
SZ25 On 30/09/2025 Spot Bond			8.29000	106.52344	8.38000	105.79801			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	37.56807	100.00000	37.29570			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				100.80577		100.74953			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				100.53779		100.48124			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				99.98151		99.92630			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				100.19469		100.14208			0.00	0	0
Total TFS121 SPOT									0.00	0	0
Total For TFS121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS122 On 20/03/2017 Spot Bond				101.33408		101.27946			0.00	0	0
Total TFS122 SPOT									0.00	0	0
Total For TFS122									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				101.40096		101.34344			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS127 On 04/12/2014 Spot Bond				99.94872		99.89743			0.00	0	0
Total TFS127 SPOT									0.00	0	0
Total For TFS127									0.00	0	0
TFS131 On 21/05/2015 Spot Bond				100.18707		100.13088			0.00	0	0
Total TFS131 SPOT									0.00	0	0
Total For TFS131									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.65254		100.59610			0.00	0	0
Total TFS83 SPOT									0.00	0	0
Total For TFS83									0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.56000	104.70664	7.63000	104.53431			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				100.84483		100.78387			0.00	0	0
Total TH10A1 SPOT									0.00	0	0
Total For TH10A1									0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.86739		100.80479			0.00	0	0
Total TH10A2 SPOT									0.00	0	0
Total For TH10A2									0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.87916	7.83000	102.81476			0.00	0	0
Total TH10A3 SPOT									0.00	0	0
Total For TH10A3									0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.83243		100.77236			0.00	0	0
Total TH10A4 SPOT									0.00	0	0
Total For TH10A4									0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.86062		100.79852			0.00	0	0
Total TH10A5 SPOT									0.00	0	0
Total For TH10A5									0.00	0	0
TH10A6 On 18/07/2017 Spot Bond				102.92416		102.85639			0.00	0	0
Total TH10A6 SPOT									0.00	0	0
Total For TH10A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.83243		100.77236			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.86062		100.79852			0.00	0	0
Total TH10A8 SPOT									0.00	0	0
Total For TH10A8									0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	102.63392	7.16000	102.57507			0.00	0	0
Total TH10A9 SPOT									0.00	0	0
Total For TH10A9									0.00	0	0
TH10B1 On 18/10/2038 Spot Bond				100.91585		100.84972			0.00	0	0
Total TH10B1 SPOT									0.00	0	0
Total For TH10B1									0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.91134		100.84555			0.00	0	0
Total TH10B2 SPOT									0.00	0	0
Total For TH10B2									0.00	0	0
TH10C1 On 18/10/2038 Spot Bond				101.01933		100.94568			0.00	0	0
Total TH10C1 SPOT									0.00	0	0
Total For TH10C1									0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				101.00472		100.93214			0.00	0	0
Total TH10C2 SPOT									0.00	0	0
Total For TH10C2									0.00	0	0
TH10D1 On 18/10/2038 Spot Bond				101.44410		101.33942			0.00	0	0
Total TH10D1 SPOT									0.00	0	0
Total For TH10D1									0.00	0	0
TH10D2 On 18/07/2017 Spot Bond				101.39402		101.29301			0.00	0	0
Total TH10D2 SPOT									0.00	0	0
Total For TH10D2									0.00	0	0
TH11A1 On 18/07/2041 Spot Bond				100.83130		100.77131			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.86739		100.80479			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	103.11245	8.73000	103.08851			0.00	0	0
Total TH11A3 SPOT									0.00	0	0
Total For TH11A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11A4 On 18/07/2041 Spot Bond				100.82791		100.76817			0.00	0	260,000,000
Total TH11A4 SPOT									0.00	0	260,000,000
Total For TH11A4									0.00	0	260,000,000
TH11A5 On 18/07/2041 Spot Bond				100.86062		100.79852			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2041 Spot Bond			8.23500	102.81627	8.31500	102.54660			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.83885		100.78023			0.00	0	410,000,000
Total TH11A7 SPOT									0.00	0	410,000,000
Total For TH11A7									0.00	0	410,000,000
TH11A8 On 18/07/2041 Spot Bond				100.87875		100.81726			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.91810		100.85181			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.90571		100.84032			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.91977		100.85533			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				101.01708		100.94360			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.01259		100.93943			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				94.85338		94.79003			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				101.36617		101.26721			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D2 On 18/07/2041 Spot Bond				101.37062		101.27134				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				101.37320		101.27605				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2048 Spot Bond				100.19890		100.13915				0.00	0	170,000,000
Total TH12A1 SPOT										0.00	0	170,000,000
Total For TH12A1										0.00	0	170,000,000
TH12A2 On 21/08/2019 Spot Bond				100.20552		100.14377				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.57500	104.19526	8.67000	103.79398				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond			100.00000	7.72818	100.00000	0.00000		643,600,000,000,000.00		26,436,000,000	27,836,000,000	
Total TH12A4 SPOT								13,600,000,000,000.00		26,436,000,000	27,836,000,000	
Total For TH12A4								13,600,000,000,000.00		26,436,000,000	27,836,000,000	
TH12A5 On 21/02/2048 Spot Bond			100.00000	8.08964	100.00000	0.00000		632,700,000,000,000.00		26,327,000,000	13,327,000,000	
Total TH12A5 SPOT								12,700,000,000,000.00		26,327,000,000	13,327,000,000	
Total For TH12A5								12,700,000,000,000.00		26,327,000,000	13,327,000,000	
TH12A6 On 21/08/2019 Spot Bond			8.00000	106.89931	8.00000	104.01609		235,200,000,000,000.00		29,400,000,000	30,000,000,000	
Total TH12A6 SPOT								15,200,000,000,000.00		29,400,000,000	30,000,000,000	
Total For TH12A6								15,200,000,000,000.00		29,400,000,000	30,000,000,000	
TH12B1 On 21/08/2019 Spot Bond				100.22269		100.15578				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/02/2048 Spot Bond			100.00000	8.55439	100.00000	0.00000		300,000,000,000,000.00		3,000,000,000	6,000,000,000	
Total TH12B2 SPOT								10,000,000,000,000.00		3,000,000,000	6,000,000,000	
Total For TH12B2								10,000,000,000,000.00		3,000,000,000	6,000,000,000	
TH12C1 On 21/08/2019 Spot Bond				100.24376		100.17051				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond			100.00000	15.34100	100.00000	2.22759		450,000,000,000,000.00		4,500,000,000	3,500,000,000	
Total TH12C2 SPOT								10,000,000,000,000.00		4,500,000,000	3,500,000,000	
Total For TH12C2								10,000,000,000,000.00		4,500,000,000	3,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				100.32857		100.22978			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/02/2048 Spot Bond			100.00000	12.73709	100.00000	0.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total TH12D2 SPOT								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For TH12D2								10,000,000,000,000.00	2,000,000,000	2,000,000,000	
TH9A1 On 18/07/2016 Spot Bond				100.87989		100.81832			0.00	0	0
Total TH9A10 SPOT									0.00	0	0
Total For TH9A10									0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.42608	101.06155	6.37905			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				100.96238		100.90622			0.00	0	0
Total THE8A3 SPOT									0.00	0	0
Total For THE8A3									0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.74207		100.66379			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				100.97436		100.90399			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				101.44855		101.34354			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				101.16713		101.10937			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				100.86279		100.80245			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				100.87419		100.81303			0.00	0	0
Total THE9A3 SPOT									0.00	0	0
Total For THE9A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9A: On 18/07/2039 Spot Bond				100.86279		100.80245				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				100.87419		100.81303				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				100.87989		100.81832				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				100.85595		100.79610				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				100.87419		100.81303				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				100.93686		100.87119				0.00	0	0
Total THE9B1 SPOT										0.00	0	0
Total For THE9B1										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.93686		100.87119				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				100.93686		100.87119				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				101.02794		100.95571				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				101.05070		100.97683				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				101.02225		100.95043				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				101.47634		101.37173				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9D On 18/07/2039 Spot Bond				101.50464		101.39799			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				101.49332		101.38749			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			7.26000	102.90037	7.32000	102.81583		22,506,000,000,000.00	3,100,000,000	2,660,000,000	
Total TL15 SPOT								22,506,000,000,000.00	3,100,000,000	2,660,000,000	
Total For TL15								22,506,000,000,000.00	3,100,000,000	2,660,000,000	
TL20 On 22/02/2020 Spot Bond			8.92500	92.74936	9.02000	92.33063		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			7.40000	105.25525	7.44500	105.07068		18,500,000,000,000.00	2,500,000,000	28,132,893,400	
Total TN17 SPOT								18,500,000,000,000.00	2,500,000,000	28,132,893,400	
Total For TN17								18,500,000,000,000.00	2,500,000,000	28,132,893,400	
TN20 On 17/09/2020 Spot Bond			8.84000	109.54899	8.93500	109.02772		42,432,000,000.00	4,800,000	20,117,300,000	
Total TN20 SPOT								42,432,000,000.00	4,800,000	20,117,300,000	
Total For TN20								42,432,000,000.00	4,800,000	20,117,300,000	
TN20U On 14/04/2020 Spot Bond			100.00000	1.16457	100.00000	1.15370		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			9.10500	110.94272	9.20500	110.22004		0.00	0	10,730,000,000	
Total TN23 SPOT								0.00	0	10,730,000,000	
Total For TN23								0.00	0	10,730,000,000	
TN25 On 19/08/2025 Spot Bond			9.38500	103.42481	9.47500	102.74620		0.00	0	16,400,000,000	
Total TN25 SPOT								0.00	0	16,400,000,000	
Total For TN25								0.00	0	16,400,000,000	
TN27 On 14/11/2027 Spot Bond			9.45000	96.34913	9.54000	95.63289		0.00	0	8,660,000,000	
Total TN27 SPOT								0.00	0	8,660,000,000	
Total For TN27								0.00	0	8,660,000,000	
TN30 On 09/10/2030 Spot Bond			9.79500	107.12025	9.88500	106.29221		29,385,000,000,000.00	3,000,000,000	2,500,000,000	
Total TN30 SPOT								29,385,000,000,000.00	3,000,000,000	2,500,000,000	
Total For TN30								29,385,000,000,000.00	3,000,000,000	2,500,000,000	
TN40 On 09/10/2040 Spot Bond			10.36000	105.02539	10.44000	104.20524		31,080,000,000,000.00	3,000,000,000	0	
Total TN40 SPOT								31,080,000,000,000.00	3,000,000,000	0	
Total For TN40								31,080,000,000,000.00	3,000,000,000	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF16 On 10/06/2016 Spot Bond				99.83372		101.57744			0.00	0	1,400,000,000
Total TNF16 SPOT									0.00	0	1,400,000,000
Total For TNF16									0.00	0	1,400,000,000
TNF18 On 22/08/2018 Spot Bond				101.17498		101.11504			0.00	0	1,020,000,000
Total TNF18 SPOT									0.00	0	1,020,000,000
Total For TNF18									0.00	0	1,020,000,000
TORQ2 On 15/04/2022 Spot Bond				100.29269		100.23132			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				100.29993		100.23703			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				100.30062		100.23755			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				100.33608		100.26540			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.40965		100.32322			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				100.30031		100.23732			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				101.20632		101.15231			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				101.12487		101.06600			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				101.14772		101.08762			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				100.98763		100.93195			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA05 On 10/04/2019 Spot Bond				101.05198		100.99255			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.02678	10.00000	99.94469			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.02610	9.75000	99.94607			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.02586	100.00000	9.94678			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				101.55512		101.49412			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.64950		101.58471			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.70192		101.63502			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.71241		101.64509			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				102.00576		101.92660			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				102.65422		102.54867			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	12.52997	100.00000	12.36539			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP153 SPOT									0.00	0	0
Total For TSP153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP156 On 22/01/2015 Spot Bond				99.14103		99.09148				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				98.73500		98.67750				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				97.50137		97.45702				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				98.24758		98.19165				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				98.02081		97.96584				0.00	0	0
Total TSP163 SPOT										0.00	0	0
Total For TSP163										0.00	0	0
TSP164 On 02/04/2015 Spot Bond				97.77649		97.72181				0.00	0	0
Total TSP164 SPOT										0.00	0	0
Total For TSP164										0.00	0	0
TSP166 On 16/04/2015 Spot Bond				97.53497		97.48060				0.00	0	0
Total TSP166 SPOT										0.00	0	0
Total For TSP166										0.00	0	0
TSP167 On 28/05/2015 Spot Bond				96.80906		96.75528				0.00	0	10,000,000,000
Total TSP167 SPOT										0.00	0	10,000,000,000
Total For TSP167										0.00	0	10,000,000,000
TSP168 On 11/06/2015 Spot Bond				96.54109		96.48704				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP169 On 08/01/2015 Spot Bond				99.34375		99.29194				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP170 On 09/07/2015 Spot Bond				95.90382		95.84797				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP171 On 23/07/2015 Spot Bond				95.72126		95.66640				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP172 On 06/08/2015 Spot Bond				95.42267		95.36730			0.00	0	0
Total TSP172 SPOT									0.00	0	0
Total For TSP172									0.00	0	0
TSP173 On 20/08/2015 Spot Bond				95.10623		95.05019			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0
TSP174 On 03/09/2015 Spot Bond				94.82831		94.77210			0.00	0	0
Total TSP174 SPOT									0.00	0	0
Total For TSP174									0.00	0	0
TSP175 On 17/09/2015 Spot Bond				95.90801		95.79220			0.00	0	0
Total TSP175 SPOT									0.00	0	0
Total For TSP175									0.00	0	0
TSP176 On 02/01/2015 Spot Bond				99.46837		99.41853			0.00	0	0
Total TSP176 SPOT									0.00	0	0
Total For TSP176									0.00	0	0
TSP177 On 15/10/2015 Spot Bond				94.81159		94.69713			0.00	0	0
Total TSP177 SPOT									0.00	0	0
Total For TSP177									0.00	0	0
TSP178 On 29/10/2015 Spot Bond				93.76557		93.70923			0.00	0	0
Total TSP178 SPOT									0.00	0	0
Total For TSP178									0.00	0	0
TSP179 On 26/11/2015 Spot Bond			100.00000	50.47702	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total TSP179 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For TSP179								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	12.54606	100.00000	12.45510		0.00	0	0	
Total TTO01U SPOT								0.00	0	0	
Total For TTO01U								0.00	0	0	
TWC04U On 19/01/2015 Spot Bond			100.00000	91.01107	100.00000	90.35631		0.00	0	0	
Total TWC04U SPOT								0.00	0	0	
Total For TWC04U								0.00	0	0	
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	100.00000		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	100.00000		0.00	0	0	
Total TWC066 SPOT								0.00	0	0	
Total For TWC066								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC06 On 09/04/2015 Spot Bond			100.00000	70.22901	100.00000	68.65672				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				100.83836		100.78596				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				102.47819		102.42100				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				102.21173		102.16030				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				102.13630		102.08503				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				102.02235		101.97136				0.00	0	0
Total TWC072 SPOT										0.00	0	0
Total For TWC072										0.00	0	0
TWC07 On 10/02/2015 Spot Bond				100.87842		100.81986				0.00	0	0
Total TWC073 SPOT										0.00	0	0
Total For TWC073										0.00	0	0
TWC07 On 19/02/2015 Spot Bond				100.10575		100.05287				0.00	2,400,000,000	600,000,000
Total TWC075 SPOT										0.00	2,400,000,000	600,000,000
Total For TWC075										0.00	2,400,000,000	600,000,000
TWC07 On 26/02/2015 Spot Bond				100.08812	100.00000	85.38032				0.00	24,200,000,000	12,600,000,000
Total TWC076 SPOT										0.00	24,200,000,000	12,600,000,000
Total For TWC076										0.00	24,200,000,000	12,600,000,000
TWC07 On 26/02/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978				0.00	0	0
Total TWC077 SPOT										0.00	0	0
Total For TWC077										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000				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				102.14994		102.09875				0.00	0	0
Total TWCJ14 SPOT										0.00	0	0
Total For TWCJ14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWCJ1 On 26/02/2015 Spot Bond			100.00000	80.75221	100.00000	80.21978			0.00	0	0
Total TWCJ15 SPOT									0.00	0	0
Total For TWCJ15									0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	100.00000			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				102.15684		102.10549			0.00	0	0
Total TWCM14 SPOT									0.00	0	0
Total For TWCM14									0.00	0	0
TWCM On 26/02/2015 Spot Bond			100.00000	86.08428	100.00000	80.21978			0.00	0	0
Total TWCM15 SPOT									0.00	0	0
Total For TWCM15									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.56000	112.82827	8.65500	112.26896			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total UTR042 SPOT									0.00	0	0
Total For UTR042									0.00	0	0
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				101.18375		101.12953			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				101.20277		101.14810			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				100.43291		100.37253			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				100.44641		100.38407			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				100.44704		100.38463			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE04 On 28/03/2016 Spot Bond				101.29525		101.23566			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				101.32964		101.26839			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.70000	108.16778	6.77000	108.00527		59,723,800,000,000.00	8,914,000,000	14,457,000,000	
Total WS04 SPOT								59,723,800,000,000.00	8,914,000,000	14,457,000,000	
Total For WS04								59,723,800,000,000.00	8,914,000,000	14,457,000,000	
WS05 On 01/08/2018 Spot Bond			1.44000	242.76772	1.44000	242.65188		9,338,832,000,000.00	6,485,300,000	3,285,300,000	
Total WS05 SPOT								9,338,832,000,000.00	6,485,300,000	3,285,300,000	
Total For WS05								9,338,832,000,000.00	6,485,300,000	3,285,300,000	
WSP1 On 28/05/2015 Spot Bond			6.45000	101.31321	6.51000	101.23198		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			6.97000	104.64412	7.04500	104.41065		6,273,000,000,000.00	900,000,000	5,300,000,000	
Total WSP2 SPOT								6,273,000,000,000.00	900,000,000	5,300,000,000	
Total For WSP2								6,273,000,000,000.00	900,000,000	5,300,000,000	
WSP3 On 28/05/2019 Spot Bond			7.32000	106.40696	7.40000	106.03042		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			7.60000	106.26468	7.69500	105.76352		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			7.70000	106.61824	7.79500	106.05480		0.00	0	2,700,000,000	
Total WSP5 SPOT								0.00	0	2,700,000,000	
Total For WSP5								0.00	0	2,700,000,000	
Z014 On 30/06/2015 Spot Bond			6.08000	96.57698	6.14000	96.49670		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			6.01000	94.91205	6.07000	94.81657		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			5.65500	99.98451	5.65500	99.96902		0.00	0	0	
Total Z025 SPOT								0.00	0	0	
Total For Z025								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071 On 01/07/2015 Spot Bond			6.08000	96.56127	6.14000	96.48085			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.71000	72.71001	6.79000	72.39874			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	54.15132	100.00000	53.84369			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	28.66298	100.00000	28.50014			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									53,276,397,313,035,000.00	106,758,293,000	101,423,579,700
Total for SPOT :									53,276,397,313,035,000.00	106,758,293,000	101,423,579,700
Total Futures									53276397954504500.00	106,758,299,282	101,423,962,717
Total Options									0.00	0	32,313
Grand Total:									53,276,397,954,504,500.00	106,758,299,282	101,423,995,030