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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			124.54638	124.54638	124.11525	124.11525			0.00	0	0
EL28 On 05/02/2015 Bond Future			126.54959	126.54959	126.11276	126.11276			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			2,115.25000	2.11525	2,546,380		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			2,105.25000	2.10525	2,536,380		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			2,125.25000	2.12525	2,556,380		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			122.76000	0.12276	559,590		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			112.76000	0.11276	549,590		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			102.76000	0.10276	539,590		0.00	0	0
Total EL28 Option									0.00	0	0
Total For EL28									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	06/11/2014	Bond Future			9.46372	84.04598	9.40832	84.46661			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.54848	85.38754	9.49121	85.81572			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.61627	83.08581	9.55692	83.52391			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Call			6,326.22000	6.32622	5,905,590		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.29	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Call			6,393.67000	6.39367	5,973,040		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.30	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Call			6,461.02000	6.46102	6,040,390		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,758.60000	3.75860	3,330,420		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Call			3,618.59000	3.61859	3,190,410		0.00	0	0
ES33	On	05/02/2015	Bond Future	9.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Call			3,688.64000	3.68864	3,260,460		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,484.52000	1.48452	1,046,420		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Call			1,340.13000	1.34013	902,030		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			1,412.37000	1.41237	974,270		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			118.14514	118.14514	117.92781	117.92781			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.89129	118.89129	118.67150	118.67150			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	117.01	Call			917.81000	0.91781	1,135,140		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Call			937.81000	0.93781	1,155,140		0.00	0	0
I2025	On	06/11/2014	Bond Future	116.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Call			927.81000	0.92781	1,145,140		0.00	0	0
I2025	On	06/11/2014	Bond Future	117.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			328.50000	0.32850	108,710		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.01	Put			338.50000	0.33850	118,710		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	118.99	Put			318.50000	0.31850	98,710		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025										0.00	0	16
I2038	On 06/11/2014		Bond Future	122.67363	122.67363	122.67696	122.67696			0.00	0	1,804
I2038	On 05/02/2015		Bond Future	123.34820	123.34820	123.35288	123.35288			0.00	0	0
Total I2038 Future										0.00	0	1,804
I2038	On 06/11/2014	119.99	Call			2,686.96000	2.68696	2,683,630		0.00	0	0
I2038	On 06/11/2014	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 06/11/2014	120.00	Call			2,676.96000	2.67696	2,673,630		0.00	0	0
I2038	On 06/11/2014	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 06/11/2014	120.01	Call			2,666.96000	2.66696	2,663,630		0.00	0	0
I2038	On 06/11/2014	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	123.00	Call			352.88000	0.35288	348,200		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			342.88000	0.34288	338,200		0.00	0	0
I2038	On 05/02/2015	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On 05/02/2015	122.99	Call			362.88000	0.36288	358,200		0.00	0	0
Total I2038 Option										0.00	0	0
Total For I2038										0.00	0	1,804
I2046	On 06/11/2014		Bond Future	123.70758	123.70758	122.59971	122.59971			0.00	0	5,389
I2046	On 05/02/2015		Bond Future	125.69706	125.69706	124.57268	124.57268			0.00	0	0
Total I2046 Future										0.00	0	5,389
I2046	On 06/11/2014	104.43	Call			18,169.71000	18.16971	19,277,580		0.00	0	0
I2046	On 06/11/2014	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 06/11/2014	104.44	Call			18,159.71000	18.15971	19,267,580		0.00	0	0
I2046	On 06/11/2014	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 06/11/2014	104.45	Call			18,149.71000	18.14971	19,257,580		0.00	0	0
I2046	On 06/11/2014	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On 05/02/2015	123.99	Call			582.68000	0.58268	1,707,060		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			572.68000	0.57268	1,697,060		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			562.68000	0.56268	1,687,060		0.00	0	0
I2046	On 05/02/2015	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option										0.00	0	0
Total For I2046										0.00	0	5,389
I2050	On 06/11/2014		Bond Future	132.33755	132.33755	131.04203	131.04203			0.00	0	2,490
I2050	On 05/02/2015		Bond Future	133.02120	133.02120	131.70627	131.70627			0.00	0	0
Total I2050 Future										0.00	0	2,490
I2050	On 06/11/2014	125.99	Call			5,052.03000	5.05203	6,347,550		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			5,042.03000	5.04203	6,337,550		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			5,032.03000	5.03203	6,327,550		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Call			1,716.27000	1.71627	3,031,200		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			1,706.27000	1.70627	3,021,200		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			1,696.27000	1.69627	3,011,200		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,490
R157	On	06/11/2014	Bond Future			6.74871	107.54240	6.65028	107.62559		1.00	0.00	0	0
R157	On	05/02/2015	Bond Future			6.90527	109.25906	6.76076	109.34466		1.00	0.00	0	0
Total R157 Future												0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Call			56.85000	0.05685	40,430	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.20	Put			438.74000	0.43874	505,510	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Call			58.66000	0.05866	41,820	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.21	Put			432.05000	0.43205	498,400	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Call			55.08000	0.05508	39,070	1.00	0.00	0	0
R157	On	06/11/2014	Bond Future	6.19	Put			445.48000	0.44548	512,660	1.00	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Put			20.99000	0.02099	26,670	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Call			1,187.68000	1.18768	1,107,680	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.75	Put			20.62000	0.02062	26,220	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Call			1,193.12000	1.19312	1,113,030	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.76	Put			20.26000	0.02026	25,770	1.05	0.00	0	0
R157	On	05/02/2015	Bond Future	8.74	Call			1,182.24000	1.18224	1,102,320	1.05	0.00	0	0
Total R157 Option												0.00	0	0
Total For R157												0.00	0	0
R186	On	06/11/2014	Bond Future			8.06968	122.64658	8.01893	123.08389		8.86	58,870,358.40	480	47,697
R186	On	05/02/2015	Bond Future			8.12579	119.30780	8.07307	119.75323		9.55	0.00	0	540
R186	On	07/05/2015	Bond Future			8.16414	121.38948	8.10909	121.84614		9.54	0.00	0	0
Total R186 Future												58,870,358.40	480	48,237
R186	On	06/11/2014	Bond Future	8.16	Call			2,567.48000	2.56748	2,296,230	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			4,586.67000	4.58667	4,229,170	8.97	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			1,981.25000	1.98125	2,197,270	8.76	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,465.92000	2.46592	2,200,710	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			1,426.33000	1.42633	1,598,430	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,516.43000	2.51643	2,248,190	8.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	8.15	Put			1,391.53000	1.39153	1,560,600	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			9,443.19000	9.44319	9,015,540	9.28	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			1,357.36000	1.35736	1,523,420	8.82	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,336.45000	3.33645	3,025,520	8.88	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			942.13000	0.94213	1,068,510	8.88	74,795.70	70	70
R186	On	06/11/2014	Bond Future	8.45	Call			4,259.86000	4.25986	3,912,770	8.95	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			614.97000	0.61497	705,190	8.95	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			48.04000	0.04804	57,700	9.28	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			529.06000	0.52906	608,870	8.97	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			4,786.67000	4.78667	4,423,320	8.98	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			482.41000	0.48241	556,370	8.98	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,263.69000	5.26369	4,887,890	9.01	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			386.76000	0.38676	448,270	9.01	62,757.80	140	30
R186	On	06/11/2014	Bond Future	7.70	Call			0.00000	0.00000	686,900	8.65	1,373,800.00	2,000	1,000
R186	On	06/11/2014	Bond Future	7.70	Put			0.00000	0.00000	3,923,930	8.65	0.00	0	0
R186	On	06/11/2014	Bond Future	7.80	Call			1,091.33000	1.09133	933,540	8.69	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			3,003.54000	3.00354	3,283,060	8.69	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			1,817.56000	1.81756	1,596,270	8.76	0.00	0	1,500
R186	On	05/02/2015	Bond Future	8.75	Call			6,556.93000	6.55693	6,206,420	9.66	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			1,009.14000	1.00914	1,104,060	9.66	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,618.43000	6.61843	6,266,570	9.67	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			991.40000	0.99140	1,084,970	9.67	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Call			8,142.71000	8.14271	7,762,260	9.78	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			637.09000	0.63709	702,070	9.78	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,495.87000	6.49587	6,146,740	9.66	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			1,027.39000	1.02739	1,123,690	9.66	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			3,214.86000	3.21486	3,409,180	9.45	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			4,370.28000	4.37028	4,111,050	9.45	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			3,288.31000	3.28831	3,485,740	9.45	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			4,415.48000	4.41548	4,154,700	9.45	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			3,251.42000	3.25142	3,447,300	9.45	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			4,460.93000	4.46093	4,198,590	9.45	0.00	0	0
Total R186 Option												1,511,353.50	2,210	27,510
Total For R186												60,381,711.90	2,690	75,747
R197	On	06/11/2014	Bond Future			288.78051	288.78051	288.13829	288.13829			0.00	0	939
R197	On	05/02/2015	Bond Future			287.42283	287.42283	286.77302	286.77302			0.00	0	0
Total R197 Future												0.00	0	939
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			3,138.29000	3.13829	3,780,510		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	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
R197	On	06/11/2014	Bond Future	285.01	Call			3,128.29000	3.12829	3,770,510		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Call			3,148.29000	3.14829	3,790,510		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			2,216.98000	2.21698	1,567,170		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			2,226.98000	2.22698	1,577,170		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			2,236.98000	2.23698	1,587,170		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	939
R202	On	06/11/2014	Bond Future			232.21998	232.21998	232.22703	232.22703			0.00	0	47,047
R202	On	05/02/2015	Bond Future			232.76664	232.76664	232.77569	232.77569			0.00	0	0
Total R202 Future												0.00	0	47,047
R202	On	06/11/2014	Bond Future	227.01	Call			5,217.03000	5.21703	5,209,980		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Call			5,237.03000	5.23703	5,229,980		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			5,227.03000	5.22703	5,219,980		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			224.31000	0.22431	233,360		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			234.31000	0.23431	243,360		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			214.31000	0.21431	223,360		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	47,047
R2023	On	06/11/2014	Bond Future			7.84422	100.95664	7.79846	101.23159		7.43	620,681,422.72	6,148	8,834
R2023	On	05/02/2015	Bond Future			7.90581	102.56787	7.85789	102.84820		7.67	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.94027	100.42835	7.88979	100.71645		8.00	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.94792	102.35998	7.89571	102.65077		7.69	0.00	0	0
Total R2023 Future												620,681,422.72	6,148	8,834
R2023	On	06/11/2014	Bond Future	8.59	Call			4,751.59000	4.75159	4,496,640	7.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			128.01000	0.12801	148,010	7.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Call			4,803.69000	4.80369	4,548,110	7.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			123.46000	0.12346	142,830	7.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			4,855.89000	4.85589	4,599,690	7.68	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			119.05000	0.11905	137,800	7.68	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			460.13000	0.46013	502,200	7.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/02/2015	Bond Future	8.74	Call			5,481.79000	5.48179	5,244,900	7.86	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			477.92000	0.47792	521,360	7.86	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,527.69000	5.52769	5,290,110	7.86	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			468.95000	0.46895	511,700	7.86	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,573.70000	5.57370	5,335,440	7.86	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,479.76000	3.47976	3,302,990	7.97	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			1,949.85000	1.94985	2,061,180	7.97	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,412.64000	3.41264	3,237,760	7.96	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			1,994.94000	1.99494	2,108,160	7.96	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,446.12000	3.44612	3,270,290	7.96	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			1,972.30000	1.97230	2,084,570	7.96	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			2,171.85000	2.17185	2,282,180	7.69	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			4,103.25000	4.10325	3,921,990	7.69	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			2,150.82000	2.15082	2,260,350	7.69	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			4,136.78000	4.13678	3,954,730	7.69	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			2,129.95000	2.12995	2,238,690	7.69	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,195.85000	7.19585	6,960,520	8.01	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			906.67000	0.90667	962,130	8.01	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			4,069.83000	4.06983	3,889,370	7.69	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												620,681,422.72	6,148	9,745
R203	On	06/11/2014	Bond Future			6.85421	104.83429	6.77935	105.02926		2.61	254,747,324.70	2,430	14,059
R203	On	05/02/2015	Bond Future			6.90363	106.50760	6.82018	106.70673		2.56	0.00	0	0
R203	On	07/05/2015	Bond Future			6.88377	104.19491	6.78918	104.40053		2.52	0.00	0	0
Total R203 Future												254,747,324.70	2,430	14,059
R203	On	06/11/2014	Bond Future	6.84	Call			561.60000	0.56160	456,380	2.59	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			403.60000	0.40360	493,350	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			576.21000	0.57621	469,300	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			392.19000	0.39219	480,250	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			591.04000	0.59104	482,460	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			381.00000	0.38100	467,390	2.59	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			785.89000	0.78589	657,910	2.61	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			264.31000	0.26431	331,300	2.61	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,596.34000	3.59634	3,403,130	2.70	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Put			21.16000	0.02116	27,080	2.70	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,618.52000	3.61852	3,425,150	2.70	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			20.49000	0.02049	26,250	2.70	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,175.61000	2.17561	2,003,570	2.62	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			123.46000	0.12346	150,550	2.62	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,574.16000	3.57416	3,381,130	2.70	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
R203	On	05/02/2015	Bond Future	8.34	Put			21.84000	0.02184	27,940	2.70	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,457.42000	1.45742	1,319,490	2.52	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			460.60000	0.46060	528,290	2.52	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,472.53000	1.47253	1,333,880	2.52	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			454.22000	0.45422	521,190	2.52	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,442.69000	1.44269	1,305,480	2.52	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			467.37000	0.46737	535,780	2.52	0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												254,747,324.70	2,430	14,173
R2030	On	06/11/2014	Bond Future			8.54097	97.65817	8.51605	97.86175			16,113,598.05	165	4,188
R2030	On	05/02/2015	Bond Future			8.60094	95.20991	8.57512	95.41767			0.00	0	0
R2030	On	07/05/2015	Bond Future			8.64811	96.87194	8.62113	97.08615			0.00	0	0
Total R2030 Future												16,113,598.05	165	4,188
R2030	On	06/11/2014	Bond Future	8.99	Call			3,768.50000	3.76850	3,564,920		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			3,845.71000	3.84571	3,642,130		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			3,922.83000	3.92283	3,719,250		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			5,299.48000	5.29948	5,091,720		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			5,150.77000	5.15077	4,943,010		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			5,225.17000	5.22517	5,017,410		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	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Call			938.70000	0.93870	724,490		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			1,017.07000	1.01707	802,860		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			1,095.34000	1.09534	881,130		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												16,113,598.05	165	4,188
R2037	On	06/11/2014	Bond Future			8.74857	99.93922	8.71856	100.22624			12,792,220.16	128	6,708
R2037	On	05/02/2015	Bond Future			8.80615	97.27687	8.77517	97.56944			0.00	0	3,280
R2037	On	07/05/2015	Bond Future			8.85234	98.97508	8.82018	99.27563			0.00	0	0
Total R2037 Future												12,792,220.16	128	9,988
R2037	On	06/11/2014	Bond Future	9.71	Call			8,817.81000	8.81781	8,530,790		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.69	Call			8,652.71000	8.65271	8,365,690		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/11/2014	Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Call			8,735.32000	8.73532	8,448,300		0.00	0	0
R2037	On	06/11/2014	Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/02/2015	Bond Future	9.49	Call			6,411.53000	6.41153	6,118,960		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			6,496.40000	6.49640	6,203,830		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			6,581.14000	6.58114	6,288,570		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2015	Bond Future	9.01	Call			1,752.95000	1.75295	1,452,400		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			1,570.62000	1.57062	1,270,070		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			1,661.85000	1.66185	1,361,300		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												12,792,220.16	128	9,988
R204	On	06/11/2014	Bond Future			7.17422	106.00813	7.12736	106.17552		3.78	0.00	0	13,177
R204	On	05/02/2015	Bond Future			7.22865	103.66479	7.17793	103.83590		3.93	0.00	0	0
R204	On	07/05/2015	Bond Future			7.24389	105.47317	7.18816	105.65024		3.86	0.00	0	0
R204	On	06/08/2015	Bond Future			7.20373	103.46025	7.14423	103.63776		3.69	0.00	0	0
Total R204 Future												0.00	0	13,177
R204	On	06/11/2014	Bond Future	7.99	Call			3,062.62000	3.06262	2,902,110	3.89	0.00	0	0
R204	On	06/11/2014	Bond Future	7.99	Put			33.81000	0.03381	40,690	3.89	0.00	0	1,270
R204	On	06/11/2014	Bond Future	6.99	Call			472.05000	0.47205	405,140	3.69	0.00	0	0
R204	On	06/11/2014	Bond Future	6.99	Put			964.63000	0.96463	1,065,110	3.69	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Call			486.39000	0.48639	418,120	3.69	0.00	0	0
R204	On	06/11/2014	Bond Future	7.00	Put			943.02000	0.94302	1,042,140	3.69	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Call			501.03000	0.50103	431,380	3.69	0.00	0	0
R204	On	06/11/2014	Bond Future	7.01	Put			921.71000	0.92171	1,019,450	3.69	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Call			3,705.29000	3.70529	3,549,990	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			129.39000	0.12939	145,200	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,646.80000	3.64680	3,492,140	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			135.59000	0.13559	152,040	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,676.02000	3.67602	3,521,030	4.08	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			132.46000	0.13246	148,580	4.08	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,917.97000	1.91797	1,806,590	3.86	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			900.51000	0.90051	966,200	3.86	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,878.38000	1.87838	1,768,230	3.86	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			923.78000	0.92378	990,700	3.86	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	07/05/2015	Bond Future	7.50	Call		1,898.13000	1.89813	1,787,360	3.86	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put		912.09000	0.91209	978,390	3.86	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call		2,571.56000	2.57156	2,447,990	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put		752.66000	0.75266	806,600	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call		4,038.29000	4.03829	3,889,260	3.88	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put		342.30000	0.34230	370,780	3.88	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call		2,530.53000	2.53053	2,407,910	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put		770.08000	0.77008	824,970	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call		2,551.01000	2.55101	2,427,920	3.74	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put		761.33000	0.76133	815,750	3.74	0.00	0	0
Total R204 Option											0.00	0	1,969
Total For R204											0.00	0	15,146
R2044	On	06/11/2014	Bond Future			8.81161	101.78288	8.78159	102.09534		10,178,288.00	100	1,873
R2044	On	05/02/2015	Bond Future			8.86695	99.02465	8.83599	99.34311		0.00	0	0
R2044	On	07/05/2015	Bond Future			8.91151	100.75354	8.87943	101.08042		0.00	0	0
Total R2044 Future											10,178,288.00	100	1,873
R2044	On	06/11/2014	Bond Future	9.00	Call		2,235.72000	2.23572	1,923,260		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call		2,336.02000	2.33602	2,023,560		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Call		2,135.23000	2.13523	1,822,770		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call		1,567.10000	1.56710	1,248,640		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		1,667.39000	1.66739	1,348,930		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call		1,767.50000	1.76750	1,449,040		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	8.99	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call		1,219.04000	1.21904	892,160		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		1,319.00000	1.31900	992,120		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.01	Put		0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	8.99	Call		1,118.92000	1.11892	792,040		0.00	0	0
Total R2044 Option											0.00	0	0
Total For R2044											10,178,288.00	100	1,873
R2048	On	06/11/2014	Bond Future			8.80758	101.10109	8.77757	101.42174		23,859,857.24	236	26,250
R2048	On	05/02/2015	Bond Future			8.86436	102.71466	8.83341	103.04139		0.00	0	1,277
R2048	On	07/05/2015	Bond Future			8.90511	100.07112	8.87308	100.40634		0.00	0	0
Total R2048 Future											23,859,857.24	236	27,527

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/11/2014	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Call			9,442.34000	9.44234	9,121,690		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Call			9,262.56000	9.26256	8,941,910		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	06/11/2014	Bond Future	9.73	Call			9,352.53000	9.35253	9,031,880		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			6,637.94000	6.63794	6,311,210		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			6,731.46000	6.73146	6,404,730		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048	On	05/02/2015	Bond Future	9.49	Call			6,544.24000	6.54424	6,217,510		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.25	Call			3,821.24000	3.82124	3,486,020		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			3,919.05000	3.91905	3,583,830		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			3,723.25000	3.72325	3,388,030		0.00	0	0
R2048	On	07/05/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												23,859,857.24	236	27,527
R207	On	06/11/2014	Bond Future			7.42850	101.57364	7.37691	101.79143		4.91	0.00	0	36,237
R207	On	05/02/2015	Bond Future			7.48630	99.55346	7.43130	99.77575		5.17	0.00	0	0
R207	On	07/05/2015	Bond Future			7.51720	101.29048	7.45795	101.51951		5.14	0.00	0	0
Total R207 Future												0.00	0	36,237
R207	On	06/11/2014	Bond Future	7.34	Call			786.65000	0.78665	681,470	4.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.34	Put			942.82000	0.94282	1,055,430	4.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Call			806.95000	0.80695	700,050	4.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.35	Put			920.78000	0.92078	1,031,670	4.81	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Call			827.57000	0.82757	718,950	4.82	0.00	0	0
R207	On	06/11/2014	Bond Future	7.36	Put			899.08000	0.89908	1,008,250	4.82	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Call			4,373.56000	4.37356	4,175,470	5.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.49	Put			199.05000	0.19905	223,250	5.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Call			4,407.78000	4.40778	4,209,240	5.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.50	Put			194.87000	0.19487	218,620	5.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Call			4,442.05000	4.44205	4,243,080	5.38	0.00	0	0
R207	On	05/02/2015	Bond Future	8.51	Put			190.76000	0.19076	214,080	5.38	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Call			3,682.52000	3.68252	3,506,880	5.28	0.00	0	0
R207	On	07/05/2015	Bond Future	8.26	Put			636.05000	0.63605	689,440	5.28	0.00	0	0
R207	On	07/05/2015	Bond Future	7.73	Call			2,295.89000	2.29589	2,156,550	5.14	0.00	0	66
R207	On	07/05/2015	Bond Future	7.73	Put			1,249.57000	1.24957	1,339,260	5.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/05/2015	Bond Future	8.24	Call			3,625.30000	3.62530	3,450,830	5.28	0.00	0	0
R207	On	07/05/2015	Bond Future	8.24	Put			653.40000	0.65340	707,960	5.28	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Call			3,653.87000	3.65387	3,478,810	5.28	0.00	0	0
R207	On	07/05/2015	Bond Future	8.25	Put			644.68000	0.64468	698,650	5.28	0.00	0	0
Total R207 Option												0.00	0	66
Total For R207												0.00	0	36,303
R208	On	06/11/2014	Bond Future			7.60891	96.48692	7.56287	96.71071		6.10	0.00	0	16,437
R208	On	05/02/2015	Bond Future			7.66806	98.02718	7.61947	98.25549		6.20	0.00	0	0
R208	On	07/05/2015	Bond Future			7.70000	96.33467	7.64825	96.56977		6.36	0.00	0	0
R208	On	06/08/2015	Bond Future			7.69847	98.18844	7.64455	98.42529		6.05	0.00	0	0
Total R208 Future												0.00	0	16,437
R208	On	06/11/2014	Bond Future	7.46	Call			785.13000	0.78513	686,530	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			764.39000	0.76439	667,500	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			1,315.73000	1.31573	1,442,630	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			1,287.46000	1.28746	1,412,650	5.96	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,479.87000	4.47987	4,264,720	6.26	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Put			47.80000	0.04780	56,440	6.26	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Call			744.01000	0.74401	648,840	5.95	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Put			1,344.38000	1.34438	1,473,000	5.95	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			351.55000	0.35155	385,950	6.35	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,380.88000	4.38088	4,186,400	6.35	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			344.55000	0.34455	378,380	6.35	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,418.64000	4.41864	4,223,580	6.35	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			337.68000	0.33768	370,930	6.35	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,343.22000	4.34322	4,149,310	6.35	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,884.87000	2.88487	2,735,090	6.36	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			1,345.20000	1.34520	1,430,520	6.36	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,913.02000	2.91302	2,762,470	6.36	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			1,328.75000	1.32875	1,413,300	6.36	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,941.60000	2.94160	2,790,290	6.36	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			1,312.76000	1.31276	1,396,550	6.36	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Put			1,612.89000	1.61289	1,702,740	6.05	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,596.45000	1.59645	1,685,630	6.05	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			3,171.58000	3.17158	3,023,240	6.05	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			1,580.14000	1.58014	1,668,650	6.05	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,749.78000	5.74978	5,555,160	6.32	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			620.33000	0.62033	662,560	6.32	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Call			3,118.07000	3.11807	2,971,070	6.05	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			3,144.78000	3.14478	2,997,110	6.05	0.00	0	0
Total R208 Option												0.00	0	1,718

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208												0.00	0	18,155
R209	On	06/11/2014	Bond Future			8.67123	77.33264	8.63612	77.61050		13.78	51,658,203.52	668	25,626
R209	On	05/02/2015	Bond Future			8.72533	78.56720	8.68917	78.85025		14.28	0.00	0	0
R209	On	07/05/2015	Bond Future			8.76593	76.78752	8.72852	77.07778		15.00	0.00	0	0
R209	On	06/08/2015	Bond Future			8.79133	78.26585	8.75324	78.55947		14.67	0.00	0	0
Total R209 Future												51,658,203.52	668	25,626
R209	On	06/11/2014	Bond Future	9.50	Put			174.52000	0.17452	192,100	14.10	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,525.64000	3.52564	3,313,550	13.78	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			28.97000	0.02897	32,220	14.42	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			3,856.14000	3.85614	3,635,910	13.81	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			881.81000	0.88181	953,400	13.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,634.42000	3.63442	3,419,540	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			752.99000	0.75299	815,970	13.79	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			6,586.24000	6.58624	6,325,960	14.10	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			23.47000	0.02347	26,130	14.42	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,096.59000	7.09659	6,832,480	14.15	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			794.10000	0.79410	859,870	13.78	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,579.81000	3.57981	3,366,320	13.78	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.00	Put			773.27000	0.77327	837,640	13.78	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			9,778.27000	9.77827	9,503,660	14.42	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Call			9,462.01000	9.46201	9,188,050	14.39	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			35.11000	0.03511	39,010	14.39	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			676.32000	0.67632	733,950	13.81	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,026.84000	5.02684	4,784,420	13.94	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			382.71000	0.38271	418,150	13.94	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			10,092.73000	10.09273	9,817,530	14.42	0.00	0	0
R209	On	06/11/2014	Bond Future	8.50	Call			1,363.76000	1.36376	1,238,040	13.52	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.50	Put			2,455.71000	2.45571	2,607,850	13.52	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			2,335.12000	2.33512	2,161,970	13.65	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			1,439.45000	1.43945	1,544,160	13.65	0.00	0	0
R209	On	06/11/2014	Bond Future	8.95	Call			3,312.15000	3.31215	3,105,880	13.75	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			133.51000	0.13351	147,260	14.15	0.00	0	907
R209	On	05/02/2015	Bond Future	9.26	Call			5,570.44000	5.57044	5,356,230	14.45	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			1,282.95000	1.28295	1,351,790	14.45	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			4,288.86000	4.28886	4,099,770	14.28	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			1,907.14000	1.90714	2,001,100	14.28	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,467.54000	5.46754	5,255,080	14.43	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			1,323.94000	1.32394	1,394,530	14.43	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,519.00000	5.51900	5,305,660	14.44	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			1,303.40000	1.30340	1,373,110	14.44	0.00	0	0

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	9.01	Put			2,810.29000	2.81029	2,916,860	15.01	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,866.53000	4.86653	4,684,590	14.99	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			2,872.49000	2.87249	2,980,810	14.99	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,909.84000	4.90984	4,727,020	15.00	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			2,841.13000	2.84113	2,948,570	15.00	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,953.56000	4.95356	4,769,870	15.01	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			3,501.33000	3.50133	3,614,640	14.68	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,612.66000	9.61266	9,376,450	15.28	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			1,478.54000	1.47854	1,535,950	15.28	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,363.66000	5.36366	5,184,890	14.66	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			3,566.10000	3.56610	3,680,950	14.66	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,405.50000	5.40550	5,225,960	14.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			3,533.45000	3.53345	3,647,530	14.67	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,447.76000	5.44776	5,267,450	14.68	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												51,658,203.52	668	56,327
R210	On	06/11/2014	Bond Future			173.46079	173.46079	172.86538	172.86538			0.00	0	642
R210	On	05/02/2015	Bond Future			176.25044	176.25044	175.64713	175.64713			0.00	0	0
Total R210 Future												0.00	0	642
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Call			3,855.38000	3.85538	4,450,790		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			3,875.38000	3.87538	4,470,790		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			3,865.38000	3.86538	4,460,790		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			637.13000	0.63713	1,240,440		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			657.13000	0.65713	1,260,440		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			647.13000	0.64713	1,250,440		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	642
R211	On	06/11/2014	Bond Future			132.23094	132.23094	132.11439	132.11439			0.00	0	1,120
R211	On	05/02/2015	Bond Future			132.75561	132.75561	132.63849	132.63849			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Call			2,124.39000	2.12439	2,240,940		0.00	0	0
R211	On	06/11/2014	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Call			2,114.39000	2.11439	2,230,940		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Call			2,104.39000	2.10439	2,220,940		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			371.51000	0.37151	254,390		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			351.51000	0.35151	234,390		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	05/02/2015	Bond Future	133.00	Put			361.51000	0.36151	244,390		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/11/2014	Bond Future			137.44656	137.44656	137.17479	137.17479			0.00	0	14,864
R212	On	05/02/2015	Bond Future			137.89880	137.89880	137.62394	137.62394			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	06/11/2014	Bond Future	135.00	Call			2,174.79000	2.17479	2,446,560		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Call			2,164.79000	2.16479	2,436,560		0.00	0	0
R212	On	06/11/2014	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Call			2,184.79000	2.18479	2,456,560		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	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			366.06000	0.36606	91,200		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			376.06000	0.37606	101,200		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			386.06000	0.38606	111,200		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864
R213	On	06/11/2014	Bond Future			8.55076	87.87086	8.52586	88.06676		11.99	11,862,566.10	135	29,178
R213	On	05/02/2015	Bond Future			8.61078	89.27330	8.58502	89.47316		12.52	0.00	0	0
R213	On	07/05/2015	Bond Future			8.65233	87.28209	8.62550	87.48792		13.18	0.00	0	0
Total R213 Future												11,862,566.10	135	29,178
R213	On	06/11/2014	Bond Future	8.84	Call			3,301.88000	3.30188	3,152,730	12.04	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			876.11000	0.87611	922,860	12.04	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,355.15000	3.35515	3,204,990	12.05	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			853.77000	0.85377	899,510	12.05	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Call			3,408.78000	3.40878	3,257,620	12.06	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			831.88000	0.83188	876,620	12.06	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,020.46000	6.02046	5,862,270	12.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			1,137.62000	1.13762	1,179,290	12.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,073.70000	6.07370	5,914,960	12.81	0.00	0	0

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	05/02/2015	Bond Future	9.25	Put			1,119.42000	1.11942	1,160,540	12.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,127.29000	6.12729	5,967,990	12.82	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			1,101.66000	1.10166	1,142,220	12.82	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			4,222.74000	4.22274	4,101,280	13.05	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			3,349.17000	3.34917	3,433,540	13.05	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			4,263.30000	4.26330	4,141,190	13.05	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			3,314.03000	3.31403	3,397,750	13.05	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			4,304.04000	4.30404	4,181,290	13.06	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			3,279.17000	3.27917	3,362,250	13.06	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												11,862,566.10	135	29,178
R214	On	06/11/2014	Bond Future			8.74124	78.33818	8.71124	78.58763		14.39	188,951,690.16	2,412	6,057
R214	On	05/02/2015	Bond Future			8.79619	79.58843	8.76528	79.84261		15.06	0.00	0	0
R214	On	07/05/2015	Bond Future			8.83522	77.68184	8.80324	77.94275		15.91	0.00	0	0
Total R214 Future												188,951,690.16	2,412	6,057
R214	On	06/11/2014	Bond Future	9.65	Put			152.90000	0.15290	165,230	14.84	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Call			7,437.29000	7.43729	7,199,800	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			147.97000	0.14797	159,930	14.85	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			8,360.16000	8.36016	8,118,380	14.94	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			92.55000	0.09255	100,220	14.94	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Call			4,499.35000	4.49935	4,292,120	14.53	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			594.51000	0.59451	636,730	14.53	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,305.62000	7.30562	7,068,890	14.83	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			157.97000	0.15797	170,690	14.83	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			7,371.44000	7.37144	7,134,320	14.84	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,720.77000	6.72077	6,516,750	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			1,106.27000	1.10627	1,156,430	15.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,776.15000	6.77615	6,571,460	15.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			1,088.98000	1.08898	1,138,470	15.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,831.64000	6.83164	6,626,300	15.41	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			1,071.92000	1.07192	1,120,760	15.41	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,593.96000	5.59396	5,422,590	16.02	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			2,840.77000	2.84077	2,930,310	16.02	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,640.47000	5.64047	5,468,370	16.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			2,810.30000	2.81030	2,899,110	16.03	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,547.60000	5.54760	5,376,970	16.01	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			2,871.52000	2.87152	2,961,800	16.01	0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												188,951,690.16	2,412	11,057
Total for Bond												1,251,226,882.55	15,112	389,938

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IR CAN On 06/11/2014 Can-Do Interest Rate			144.75491	144.75491	144.59630	144.59630				0.00	0	571
Total IR CANDO ICAA Future										0.00	0	571
Total For IR CANDO ICAA										0.00	0	571
Total for Can-Do Interest Rate										0.00	0	571
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR03/R157 Future										0.00	0	0
Total For AIR03/R157										0.00	0	0
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R157 On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157 Future										0.00	0	0
Total For R157										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R211 Future									0.00	0	0
Total For R211									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/11/2014 GOVI			470.56700	470.56700	471.75300	471.75300			9,411,340.00	2	394
GOVI On 05/02/2015 GOVI			478.07700	478.07700	479.28700	479.28700			0.00	0	45
GOVI On 07/05/2015 GOVI			486.40500	486.40500	487.65000	487.65000			0.00	0	0
Total GOVI Future									9,411,340.00	2	439
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			227,430.00000	22.74300	215,570,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Call			227,630.00000	22.76300	215,770,000		0.00	0	0
GOVI On 06/11/2014 GOVI	448.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Call			227,530.00000	22.75300	215,670,000		0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/02/2015	GOVI	459.99	Call			192,970.00000	19.29700	180,870,000		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			192,870.00000	19.28700	180,770,000		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			192,770.00000	19.27700	180,670,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.01	Call			376,400.00000	37.64000	363,950,000		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			376,600.00000	37.66000	364,150,000		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			376,500.00000	37.65000	364,050,000		0.00	0	0
GOVI	On	07/05/2015	GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												9,411,340.00	2	439
Total for GOVI												9,411,340.00	2	439
AL12	On	06/11/2014	Index Future			520.18700	520.18700	521.86200	521.86200			0.00	0	0
AL12	On	05/02/2015	Index Future			528.48900	528.48900	530.19600	530.19600			0.00	0	0
AL12	On	07/05/2015	Index Future			537.69500	537.69500	539.44700	539.44700			0.00	0	0
Total AL12 Future												0.00	0	0
Total For AL12												0.00	0	0
AL37	On	06/11/2014	Index Future			439.16400	439.16400	440.01600	440.01600			0.00	0	0
AL37	On	05/02/2015	Index Future			446.17300	446.17300	447.04200	447.04200			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	06/11/2014	Index Future			519.04100	519.04100	520.54200	520.54200			0.00	0	1
AL7T	On	05/02/2015	Index Future			527.32500	527.32500	528.85500	528.85500			0.00	0	0
Total AL7T Future												0.00	0	1
Total For AL7T												0.00	0	1
ALBI	On	06/11/2014	Index Future			472.29400	472.29400	473.52400	473.52400			85,012,920.00	18	585
ALBI	On	05/02/2015	Index Future			479.83200	479.83200	481.08600	481.08600			0.00	0	65
ALBI	On	07/05/2015	Index Future			488.19000	488.19000	489.48000	489.48000			0.00	0	0
Total ALBI Future												85,012,920.00	18	650
Total For ALBI												85,012,920.00	18	650
IGOV	On	06/11/2014	Index Future			219.94500	219.94500	219.45200	219.45200			0.00	0	1,194
IGOV	On	05/02/2015	Index Future			223.48200	223.48200	222.98300	222.98300			0.00	0	0
IGOV	On	07/05/2015	Index Future			227.40100	227.40100	226.90000	226.90000			0.00	0	0
Total IGOV Future												0.00	0	1,194
Total For IGOV												0.00	0	1,194
ILBI	On	06/11/2014	Index Future			595.73500	595.73500	594.36600	594.36600			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/02/2015	Index Future			605.21800	605.21800	603.82900	603.82900			0.00	0	157
Total ILBI Future												0.00	0	157
Total For ILBI												0.00	0	157
Total for Index												85,012,920.00	18	2,002
JIBAR F	On	17/09/2014	Jibar Future			6.10000	93.90000	6.10000	93.90000			0.00	0	33,000
JIBAR F	On	15/10/2014	Jibar Future			6.18000	93.82000	6.17000	93.83000			0.00	0	0
JIBAR F	On	19/11/2014	Jibar Future			6.21000	93.79000	6.20000	93.80000			0.00	0	0
JIBAR F	On	17/12/2014	Jibar Future			6.28000	93.72000	6.24000	93.76000			0.00	0	0
JIBAR F	On	21/01/2015	Jibar Future			6.33000	93.67000	6.29000	93.71000			0.00	0	0
JIBAR F	On	18/02/2015	Jibar Future			6.39000	93.61000	6.34000	93.66000			0.00	0	0
JIBAR F	On	18/03/2015	Jibar Future			6.45000	93.55000	6.39000	93.61000			0.00	0	2,850
JIBAR F	On	17/06/2015	Jibar Future			6.59000	93.41000	6.52000	93.48000			0.00	0	5,000
JIBAR F	On	16/09/2015	Jibar Future			6.74000	93.26000	6.63000	93.37000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.90000	93.10000	6.79000	93.21000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			7.05000	92.95000	6.95000	93.05000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.20000	92.80000	7.10000	92.90000			0.00	0	0
Total Jibar Future												0.00	0	40,850
Total For JIBAR FUTURE												0.00	0	40,850
Total for Jibar												0.00	0	40,850
J201	On	22/12/2014	Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future												0.00	0	0
Total For J201												0.00	0	0
Total for Interest Rate Swap												0.00	0	0
Total for Derivatives :												1,345,651,142.55	15,132	433,800
AA02	On	28/03/2016	Spot Bond				101.09304		101.07516			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			7.16000	104.73398	7.14500	104.72412			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				101.34438		101.32406			0.00	0	1,000,000,000
Total AA04 SPOT												0.00	0	1,000,000,000
Total For AA04												0.00	0	1,000,000,000
AA05	On	22/03/2019	Spot Bond			8.31000	107.70125	8.26500	107.84921			0.00	0	5,000,000,000
Total AA05 SPOT												0.00	0	5,000,000,000
Total For AA05												0.00	0	5,000,000,000
AA06	On	15/04/2021	Spot Bond				100.95255		100.93194			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.02500	105.89065	8.98000	106.08937				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				100.17318		100.15081				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				100.25999		100.23751				0.00	50,000,000	50,000,000
Total AB011 SPOT										0.00	50,000,000	50,000,000
Total For AB011										0.00	50,000,000	50,000,000
AB013 On 21/11/2018 Spot Bond			9.17500	99.30013	9.13000	99.42786				0.00	0	0
Total AB013 SPOT										0.00	0	0
Total For AB013										0.00	0	0
AB06 On 27/03/2015 Spot Bond			7.28000	103.93945	7.26500	103.92755				0.00	0	120,000,000
Total AB06 SPOT										0.00	0	120,000,000
Total For AB06										0.00	0	120,000,000
AB08 On 03/05/2017 Spot Bond				100.62206		100.59961				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			8.40000	107.79651	8.33000	107.94177				0.00	0	500,000,000
Total AB09 SPOT										0.00	0	500,000,000
Total For AB09										0.00	0	500,000,000
ABCP12 On 20/09/2014 Spot Bond			1.46000	138.99888	1.50000	138.97772				0.00	0	0
Total ABCPI2 SPOT										0.00	0	0
Total For ABCPI2										0.00	0	0
ABCP13 On 07/12/2023 Spot Bond			2.36000	271.21472	2.36000	271.21472				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				100.78403		100.76573				0.00	0	0
Total ABFN04 SPOT										0.00	0	0
Total For ABFN04										0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				102.13444		102.11604				0.00	0	100,000,000
Total ABFN06 SPOT										0.00	0	100,000,000
Total For ABFN06										0.00	0	100,000,000
ABFN08 On 17/03/2018 Spot Bond				101.52571		101.50540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN07 On 17/03/2020 Spot Bond				101.58885		101.56772				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				101.63080		101.60911				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				101.08655		101.06823				0.00	0	10,000,000,000
Total ABFN10 SPOT										0.00	0	10,000,000,000
Total For ABFN10										0.00	0	10,000,000,000
ABFN10 On 09/04/2017 Spot Bond				100.98602		101.14376				0.00	3,000,000,000	1,500,000,000
Total ABFN11 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ABFN11										0.00	3,000,000,000	1,500,000,000
ABFN11 On 09/04/2019 Spot Bond				101.01224		100.99281				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABLI03 On 15/03/2015 Spot Bond			3.03000	131.53355	3.06000	131.49034				0.00	0	0
Total ABLI03 SPOT										0.00	0	0
Total For ABLI03										0.00	0	0
ABLI04 On 11/10/2016 Spot Bond			4.21000	119.41333	4.25000	119.29473				0.00	0	0
Total ABLI04 SPOT										0.00	0	0
Total For ABLI04										0.00	0	0
ABLI05 On 18/02/2018 Spot Bond			4.96000	103.84106	5.00000	103.68432				0.00	0	0
Total ABLI05 SPOT										0.00	0	0
Total For ABLI05										0.00	0	0
ABN03U On 12/03/2015 Spot Bond			100.00000	64.65367	100.00000	66.01232				0.00	0	0
Total ABN03U SPOT										0.00	0	0
Total For ABN03U										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.07000	171.81747	2.10000	171.48524				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	161.92850	2.76000	161.90158				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			2.10000	173.72304	2.13000	173.29645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	184.56289	1.82000	184.53690				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			7.75125	77.51912	7.75125	77.51912				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			7.75125	77.51912	7.75125	77.51912				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN38 On 17/08/2015 Spot Bond				93.53000		93.53000				0.00	0	0
Total ABN38 SPOT										0.00	0	0
Total For ABN38										0.00	0	0
ABN39 On 21/09/2016 Spot Bond				101.47154		101.45014				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				93.21000		93.21000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				92.25000		92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				92.57000		92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				89.88000		89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				89.27000		89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				101.04333		101.04333				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				100.94438		100.92438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				88.92000		88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.18500	102.16282	7.10500	102.16747				0.00	0	0
Total ABN50 SPOT										0.00	0	0
Total For ABN50										0.00	0	0
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN51 SPOT										0.00	0	0
Total For ABN51										0.00	0	0
ABN52 On 18/05/2016 Spot Bond				88.92000		88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				92.05000		92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0
ABN54 On 14/06/2016 Spot Bond				89.31000		89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.24157		101.24157				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.45000	112.18774	7.43500	112.18083				0.00	0	0
Total ABN56 SPOT										0.00	0	0
Total For ABN56										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.97609		100.95454				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				86.57000		86.57000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				86.30000		86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.63000	106.76081	2.63000	106.76081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	158.91605	2.49000	158.91605				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			2.42000	210.36694	2.42000	210.36694				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN64 On 12/10/2015 Spot Bond				95.40000		95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				85.75000		85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.35500	90.75354	9.35500	90.75354				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				96.08000		96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				102.90000		102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.83977		102.83977				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				91.99000		91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				101.15000		101.15000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.25809	9.63000	108.23027				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										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			9.37500	110.14971	9.37500	110.14971				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			8.68500	93.28549	8.68500	93.28549				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN81 On 05/07/2016 Spot Bond				102.36000		102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				102.37000		102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.47000	109.42894	9.47000	109.42894				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				88.80000		88.80000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN88 SPOT									0.00	0	0
Total For ABN88									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				99.81458		99.79379			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				100.66421		100.66421			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			7.95000	110.38601	7.88000	110.58317		7,155,000,000.00	900,000	1,430,000,000	
Total ABS10 SPOT								7,155,000,000.00	900,000	1,430,000,000	
Total For ABS10								7,155,000,000.00	900,000	1,430,000,000	
ABS11 On 09/04/2021 Spot Bond			8.73500	107.17686	8.69000	107.37927		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			7.11000	103.53842	7.09500	103.52845		0.00	0	0	
Total ABS5 SPOT								0.00	0	0	
Total For ABS5								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.64500	100.07963	8.59500	100.27697		6,051,500,000.00	700,000	590,000,000	
Total ABS6 SPOT								6,051,500,000.00	700,000	590,000,000	
Total For ABS6								6,051,500,000.00	700,000	590,000,000	
ABS7 On 11/09/2026 Spot Bond			9.64500	93.85161	9.59500	94.16523		0.00	0	1,460,000,000	
Total ABS7 SPOT								0.00	0	1,460,000,000	
Total For ABS7								0.00	0	1,460,000,000	
ABS9 On 17/03/2016 Spot Bond			7.81000	106.52032	7.79500	106.51990		0.00	0	0	
Total ABS9 SPOT								0.00	0	0	
Total For ABS9								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			2.17000	275.09038	2.17000	275.09038		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			1.44000	128.92292	1.44000	128.92292		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			2.10000	131.09415	2.10000	131.09415		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	0.00494	100.00000	0.00492		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL01L On 30/06/2015 Spot Bond			100.00000	65.83931	100.00000	65.67981				0.00	0	0
Total ACL01U SPOT										0.00	0	0
Total For ACL01U										0.00	0	0
ACL02E On 15/09/2015 Spot Bond			11.61000	108.05566	11.59500	108.03701				0.00	0	0
Total ACL028 SPOT										0.00	0	0
Total For ACL028										0.00	0	0
ACL02E On 20/08/2015 Spot Bond				100.35082		100.32310				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	4.21017	100.00000	4.19997				0.00	0	100,000,000
Total ACL02U SPOT										0.00	0	100,000,000
Total For ACL02U										0.00	0	100,000,000
ACL03I On 20/08/2015 Spot Bond				100.35954		100.33114				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL03E On 20/08/2015 Spot Bond				100.48279		100.44488				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03L On 20/03/2016 Spot Bond			100.00000	25.09454	100.00000	25.03375				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL04I On 20/08/2015 Spot Bond				100.34210		100.31506				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL04I On 22/10/2018 Spot Bond			11.00000	64.91952	11.00000	64.91952				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	25.09454	100.00000	25.03375				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL07I 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
ACL07I On 20/09/2015 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 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
ACL075 On 20/09/2015 Spot Bond				101.68727		101.66373				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				101.85476		101.82891				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				101.61258		101.59007				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				101.66305		101.63984				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				101.68525		101.66174				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.69119		100.69119				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.69119		100.69119				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.69541		100.69541				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 20/12/2015 Spot Bond				101.81696		101.79556				0.00	0	0
Total ACL085 SPOT										0.00	0	0
Total For ACL085										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.69541		100.69541				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.68697		100.68697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				91.13669		91.13669				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				101.80074		101.78146				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				101.42624		101.40451				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL093 On 20/12/2018 Spot Bond				101.63280		101.61000				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				101.68302		101.65953				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.70316		101.67940				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				101.66281		101.63961				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				101.57223		101.55027				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.11500	105.66729	9.11500	105.66729				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.78820		100.76544				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				101.46093		101.44001				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL12€ On 20/09/2016 Spot Bond				84.95571		84.95571				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				166.20601		166.20601				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				166.28626		166.28626				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				101.61250		101.58998				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL134 On 20/09/2014 Spot Bond				101.56204		101.54021				0.00	0	0
Total ACL134 SPOT										0.00	0	0
Total For ACL134										0.00	0	0
ACL13€ On 20/09/2014 Spot Bond				101.54993		101.52827				0.00	0	0
Total ACL135 SPOT										0.00	0	0
Total For ACL135										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				102.62042		102.60132				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				99.99991		99.97928				0.00	0	0
Total ACL137 SPOT										0.00	0	0
Total For ACL137										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				102.61873		102.59966				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				101.27432		101.27432				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				101.23108		101.23108				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00948		100.00948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142 SPOT										0.00	0	0
Total For ACL142										0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.61392		100.61392				0.00	0	0
Total ACL143 SPOT										0.00	0	0
Total For ACL143										0.00	0	0
ACL144 On 20/12/2016 Spot Bond				103.01554		102.99660				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				101.61857		101.59597				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				102.81891		102.79905				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				101.42494		101.40500				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				101.39058		101.37111				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				101.45728		101.43689				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				101.58244		101.56034				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				101.51175		101.49061				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				101.43101		101.41098				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				101.45324		101.43290				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	104.60329	10.23000	104.57493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				101.47528		101.45465				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				101.44111		101.42094				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				120.91201		120.91201				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.25000	104.04766	9.20500	104.19582				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				101.57631		101.55429				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	115.26285	1.75000	115.26285				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				101.71651		101.69753				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				101.45507		101.43471				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				101.52519		101.52519				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.57473		101.57473				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				101.47563		101.47563				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL178 On 20/09/2014 Spot Bond				101.56483		101.56483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL178 SPOT										0.00	0	0
Total For ACL178										0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.17031		100.17031				0.00	0	0
Total ACL180 SPOT										0.00	0	0
Total For ACL180										0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.94927		100.94927				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL182 On 20/06/2017 Spot Bond				103.38226		103.36389				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				101.45779		101.45779				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				102.70626		102.70626				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				101.56483		101.56483				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				101.54091		101.51938				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				101.62655		101.60384				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				101.65278		101.62971				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				101.99411		101.97545				0.00	0	0
Total ACL191 SPOT										0.00	0	0
Total For ACL191										0.00	0	0
ACL192 On 20/12/2015 Spot Bond				102.27231		102.25359				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.65892		101.63577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.65892		101.63577				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				101.73318		101.73318				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				101.53510		101.53510				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.75801		101.73349				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				103.89387		103.89387				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL199 On 20/06/2017 Spot Bond				101.73318		101.73318				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL200 On 21/11/2016 Spot Bond				94.03544		94.03544				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.69325		101.66963				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.65397		101.65397				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				118.88903		118.88903				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				119.73235		119.73235				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				101.43597		101.43597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				101.42209		101.42209				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				100.24582		100.22619				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				101.45977		101.45977				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				98.43638		98.43638				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				101.52519		101.52519				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				101.43796		101.43796				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				101.43597		101.43597				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				101.59435		101.57209				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				100.43376		100.41253				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				100.72051		100.69767				0.00	0	0
Total ADCB02 SPOT										0.00	0	0
Total For ADCB02										0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.69849		100.67633				0.00	0	0
Total ADCB03 SPOT										0.00	0	0
Total For ADCB03										0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				101.68856		101.68856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCP08 SPOT										0.00	0	0
Total For ADCP08										0.00	0	0
AER01I On 18/11/2016 Spot Bond			100.00000	13.91908	100.00000	13.88536				0.00	0	0
Total AER01U SPOT										0.00	0	0
Total For AER01U										0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.21285		100.21285				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				100.23470		100.23470				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				100.24923		100.24923				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				100.92412		100.90338				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				101.01767		100.99488				0.00	0	0
Total AHF2B1 SPOT										0.00	0	0
Total For AHF2B1										0.00	0	0
AHF2C On 18/10/2015 Spot Bond				101.14227		101.11674				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				100.87094		100.87094				0.00	385,681,676	192,840,838
Total AHF3A1 SPOT										0.00	385,681,676	192,840,838
Total For AHF3A1										0.00	385,681,676	192,840,838
AHF3A On 18/04/2016 Spot Bond			7.73500	100.69934	7.66500	100.78261				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				101.12535		101.12535				0.00	423,646,330	211,823,165
Total AHF3B1 SPOT										0.00	423,646,330	211,823,165
Total For AHF3B1										0.00	423,646,330	211,823,165
AHF3C On 18/10/2039 Spot Bond				101.31134		101.31134				0.00	442,417,428	221,208,714
Total AHF3C1 SPOT										0.00	442,417,428	221,208,714
Total For AHF3C1										0.00	442,417,428	221,208,714
AIR01 On 15/03/2019 Spot Bond			8.23000	105.28400	8.18500	105.43006				4,115,000,000.00	500,000	500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR01 SPOT									4,115,000,000.00	500,000	500,000
Total For AIR01									4,115,000,000.00	500,000	500,000
AIR02 On 30/04/2023 Spot Bond			9.12000	119.06240	9.07000	119.35828			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR02U On 05/10/2014 Spot Bond			100.00000	94.62029	100.00000	94.38314			0.00	0	0
Total AIR02U SPOT									0.00	0	0
Total For AIR02U									0.00	0	0
AIR03 On 09/03/2016 Spot Bond			7.26000	104.88808	7.24500	104.88972			0.00	0	0
Total AIR03 SPOT									0.00	0	0
Total For AIR03									0.00	0	0
AIR03U On 26/10/2014 Spot Bond			100.00000	89.24185	100.00000	89.02937			0.00	0	0
Total AIR03U SPOT									0.00	0	0
Total For AIR03U									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.14000	103.08676	9.09500	103.34993			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	15.42499	100.00000	15.39085			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			9.90000	103.36792	9.87500	103.53966			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			2.71000	164.27607	2.74000	163.71888			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
ANG01 On 09/12/2016 Spot Bond				101.82063		101.82063			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				99.87055		99.87055			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				99.89277		99.87473			0.00	0	0
Total ANG012 SPOT									0.00	0	0
Total For ANG012									0.00	0	0
ANG08 On 10/10/2014 Spot Bond				100.91596		100.91596			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANG08 SPOT										0.00	0	0
Total For ANG08										0.00	0	0
ASN007 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN004 On 22/03/2016 Spot Bond				101.46920		101.46920				0.00	0	0
Total ASN004 SPOT										0.00	0	0
Total For ASN004										0.00	0	0
ASN006 On 28/02/2017 Spot Bond				100.11127		100.11127				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN008 On 20/12/2016 Spot Bond				101.33901		101.33901				0.00	0	100,000,000
Total ASN007 SPOT										0.00	0	100,000,000
Total For ASN007										0.00	0	100,000,000
ASN009 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
ASN010 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
ASN011 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN012 On 20/03/2019 Spot Bond				101.47563		101.47563				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN013 On 20/06/2017 Spot Bond				101.92390		101.92390				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN014 On 09/12/2015 Spot Bond				99.80378		99.80378				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN015 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
ASN016 On 04/04/2017 Spot Bond				102.88500		102.88500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015 On 11/04/2017 Spot Bond				98.23000		98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016 On 09/03/2016 Spot Bond				99.82606		99.82606				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN017 On 09/06/2017 Spot Bond				97.79355		97.79355				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020 On 07/12/2033 Spot Bond			2.67000	290.56743	2.67000	290.56743				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 07/07/2017 Spot Bond				96.03545		96.03545				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN023 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
ASN024 On 07/08/2015 Spot Bond				98.73325		98.73325				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN025 On 20/06/2019 Spot Bond				98.74116		98.74116				0.00	0	1,500,000,000
Total ASN028 SPOT										0.00	0	1,500,000,000
Total For ASN028										0.00	0	1,500,000,000
ASN028 On 14/08/2017 Spot Bond			100.00000	13.44962	100.00000	13.43469				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				99.81300		101.53724				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR001 On 20/12/2014 Spot Bond				101.33679		101.33679				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR002 On 20/03/2016 Spot Bond				101.31695		101.31695				0.00	0	30,000,000,000

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 BAR003 SPOT										0.00	0	30,000,000,000
Total For BAR003										0.00	0	30,000,000,000
BAW10 On 01/10/2016 Spot Bond				101.30192		101.28123				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			8.72000	107.75106	8.67500	107.88139				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				101.26033		101.24189				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				101.73416		101.71484				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				101.07707		101.05794				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				100.51282		100.49459				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.17912		100.15971				0.00	15,000,000,000	7,500,000,000
Total BAW18 SPOT										0.00	15,000,000,000	7,500,000,000
Total For BAW18										0.00	15,000,000,000	7,500,000,000
BAW19 On 05/12/2020 Spot Bond			9.30500	103.48676	9.26000	103.67296				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			7.41500	109.21084	7.40000	109.20501				0.00	0	0
Total BAW2 SPOT										0.00	0	0
Total For BAW2										0.00	0	0
BAW20 On 15/01/2016 Spot Bond			100.00000	36.77172	100.00000	36.61002				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				101.41066		101.38699				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW6 On 02/10/2014 Spot Bond				101.28425		101.26264				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW6 SPOT										0.00	0	10,000,000
Total For BAW6										0.00	0	10,000,000
BAW7 On 02/10/2014 Spot Bond			7.62500	103.71500	7.54500	103.70048				0.00	0	0
Total BAW7 SPOT										0.00	0	0
Total For BAW7										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.55000	107.83830	8.48000	108.00462				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			10.93295	103.44856	10.93295	103.44856				0.00	0	0
Total BAYA01 SPOT										0.00	0	0
Total For BAYA01										0.00	0	0
BAYA02 On 30/09/2015 Spot Bond			11.03199	102.21918	11.03199	102.21918				0.00	0	0
Total BAYA04 SPOT										0.00	0	0
Total For BAYA04										0.00	0	0
BAYA03 On 30/09/2015 Spot Bond			11.05130	102.19095	11.05130	102.19095				0.00	0	0
Total BAYA05 SPOT										0.00	0	0
Total For BAYA05										0.00	0	0
BAYA04 On 30/09/2016 Spot Bond				101.83245		101.80283				0.00	0	0
Total BAYA06 SPOT										0.00	0	0
Total For BAYA06										0.00	0	0
BAYA05 On 31/12/2015 Spot Bond			11.07062	102.14220	11.07062	102.14220				0.00	0	0
Total BAYA07 SPOT										0.00	0	0
Total For BAYA07										0.00	0	0
BAYA06 On 31/12/2017 Spot Bond			11.61259	102.48045	11.61259	102.48045				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA07 On 31/12/2015 Spot Bond				101.87597		101.84566				0.00	0	0
Total BAYA09 SPOT										0.00	0	0
Total For BAYA09										0.00	0	0
BAYA08 On 31/12/2015 Spot Bond				101.87597		101.84566				0.00	0	0
Total BAYA10 SPOT										0.00	0	0
Total For BAYA10										0.00	0	0
BAYA09 On 31/03/2016 Spot Bond				101.87604		101.84573				0.00	0	0
Total BAYA11 SPOT										0.00	0	0
Total For BAYA11										0.00	0	0
BAYA10 On 31/03/2016 Spot Bond			11.18295	101.74966	11.18295	101.74966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA12 SPOT										0.00	0	0
Total For BAYA12										0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.13946	102.25708	11.13946	102.25708				0.00	0	0
Total BAYA13 SPOT										0.00	0	0
Total For BAYA13										0.00	0	0
BAYA14 On 30/09/2015 Spot Bond			11.03199	102.21918	11.03199	102.21918				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			10.99355	102.47076	10.99355	102.47076				0.00	0	0
Total BAYA15 SPOT										0.00	0	0
Total For BAYA15										0.00	0	0
BAYA16 On 30/09/2016 Spot Bond			10.13335	102.03849	10.13335	102.03849				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				101.78028		101.75149				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				101.73642		101.73642				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				101.73642		101.73642				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA20 On 30/09/2014 Spot Bond				101.64299		101.64299				0.00	0	0
Total BAYA20 SPOT										0.00	0	0
Total For BAYA20										0.00	0	0
BAYA21 On 30/09/2015 Spot Bond				99.93033		99.93033				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			11.04576	101.07686	11.04576	101.07686				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			11.28000	101.43548	11.28000	101.43548				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond				101.68546		101.68546				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0

Contract 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			11.20500	99.22048	11.20500	99.22048				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				99.93027		99.93027				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				101.61504		101.58887				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	101.58294	9.28000	101.58294				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				101.71094		101.71094				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			11.07500	98.94992	11.07500	98.94992				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				101.65998		101.65998				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				101.70245		101.70245				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				101.70245		101.70245				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				99.80324		99.80324				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				101.63959		101.63959				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				101.74519		101.71695				0.00	0	0

Contract 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
BAYA40 On 30/09/2014 Spot Bond				101.39537		101.37661				0.00	0	0
Total BAYA40 SPOT										0.00	0	0
Total For BAYA40										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				99.93034		99.93034				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				101.74519		101.71695				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				101.64298		101.64298				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				101.68462		101.65736				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				101.74528		101.71704				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				101.25802		101.23751				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYB02 On 31/03/2016 Spot Bond			13.93295	103.94587	13.93295	103.94587				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB03 On 31/12/2016 Spot Bond			15.06724	103.20154	15.06724	103.20154				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			13.93088	102.81092	13.93088	102.81092				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				102.25306		102.25306				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				102.25306		102.25306				0.00	0	0

Contract 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				102.25306		102.25306				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				102.33752		102.33752				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				101.95693		101.95693				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	19.90542	100.00000	19.86765				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	21.82855	100.00000	21.77568				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	19.86644	100.00000	19.81831				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	12.26324	100.00000	12.23353				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	12.26324	100.00000	12.23353				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	14.82683	100.00000	14.79091				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	12.84720	100.00000	12.81607				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				100.80003		100.78179				0.00	0	10,000,000,000
Total BCJ03 SPOT										0.00	0	10,000,000,000
Total For BCJ03										0.00	0	10,000,000,000
BCJ04 On 21/04/2017 Spot Bond				100.80434		100.78497				0.00	0	0

Contract 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				100.98159		100.96341				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				101.04363		101.02434				0.00	0	900,000,000
Total BCJ06 SPOT										0.00	0	900,000,000
Total For BCJ06										0.00	0	900,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	8.35030	100.00000	8.33008				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	8.35030	100.00000	8.33008				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BCP84I On 05/09/2014 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total BCP84U SPOT										0.00	0	0
Total For BCP84U										0.00	0	0
BCP85I On 24/10/2014 Spot Bond			100.00000	87.52998	100.00000	87.32057				0.00	0	0
Total BCP85U SPOT										0.00	0	0
Total For BCP85U										0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	82.39278	100.00000	82.20721				0.00	0	0
Total BCP86U SPOT										0.00	0	0
Total For BCP86U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.04000	178.32383	2.07000	178.08161				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			7.99000	154.02746	7.99000	154.02746				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			7.99000	154.33958	7.99000	154.33958				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			8.42500	100.57941	8.37500	100.95185				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				99.87464		101.79540				0.00	0	0

Contract 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
BD311F On 20/09/2014 Spot Bond				101.49037		101.46953				0.00	0	0
Total BD311F SPOT										0.00	0	0
Total For BD311F										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.72000	101.22444	7.67500	101.34045				0.00	0	160,000,000
Total BEER02 SPOT										0.00	0	160,000,000
Total For BEER02										0.00	0	160,000,000
BG22A On 21/07/2016 Spot Bond				101.89976		101.88132				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				100.85686		100.83626				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				100.87435		100.85334				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				100.93264		100.91026				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				100.99089		100.96714				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				101.15351		101.12594				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	23.27688	100.00000	23.22049				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				100.64230		100.62247				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				100.67450		100.65371				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				100.68829		100.66709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG32A3 SPOT										0.00	0	0
Total For BG32A3										0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.69289		100.67155				0.00	0	0
Total BG32A4 SPOT										0.00	0	0
Total For BG32A4										0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.74802		100.72504				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				100.82143		100.79628				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	14.57553	100.00000	14.54022				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	14.57553	100.00000	14.54022				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				101.46429		101.44489				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				101.58004		101.55911				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				101.61160		101.59026				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A On 15/03/2017 Spot Bond			8.10000	105.65916	8.03000	105.79588			123,930,000,000,000.00	15,300,000,000	7,650,000,000	
Total BG42A4 SPOT									123,930,000,000,000.00	15,300,000,000	7,650,000,000	
Total For BG42A4									123,930,000,000,000.00	15,300,000,000	7,650,000,000	
BG42B On 15/03/2017 Spot Bond				101.70629		101.68369			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				101.87447		101.84965			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	10.40414	100.00000	10.37893			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	10.40414	100.00000	10.37893				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.89926		100.88022				0.00	0	50,000,000
Total BID04 SPOT										0.00	0	50,000,000
Total For BID04										0.00	0	50,000,000
BID05 On 26/06/2019 Spot Bond				101.22303		101.20308				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.42000	103.22383	8.37500	103.37825				0.00	0	1,500,000,000
Total BID06 SPOT										0.00	0	1,500,000,000
Total For BID06										0.00	0	1,500,000,000
BIDC39 On 04/09/2014 Spot Bond				99.94741		99.94741				0.00	0	0
Total BIDC39 SPOT										0.00	0	0
Total For BIDC39										0.00	0	0
BIDC40 On 16/10/2014 Spot Bond				99.21650		99.21650				0.00	0	0
Total BIDC40 SPOT										0.00	0	0
Total For BIDC40										0.00	0	0
BIDC41 On 06/02/2015 Spot Bond				96.26080		96.26080				0.00	0	0
Total BIDC41 SPOT										0.00	0	0
Total For BIDC41										0.00	0	0
BLG1A On 21/11/2015 Spot Bond				100.21156		100.19314				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				100.24532		100.22405				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				100.19005		100.19005				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				100.19971		100.19971				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.21723		100.21723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.28973		100.28973				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				100.44954		100.41107				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	65.69782	100.00000	65.53867				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				100.89928		100.87536				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				100.92572		100.90111				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BUS01L On 30/09/2016 Spot Bond			100.00000	20.47871	100.00000	20.42910				0.00	0	0
Total BUS01U SPOT										0.00	0	0
Total For BUS01U										0.00	0	0
BWZJ1 On 17/03/2017 Spot Bond				101.51182		101.51182				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.29559		100.27381				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.44500	105.19117	7.36500	105.18411				0.00	0	0
Total CBL06 SPOT										0.00	0	0
Total For CBL06										0.00	0	0
CBL08 On 02/11/2016 Spot Bond			9.20000	114.10491	9.13000	114.22045				0.00	0	270,000,000
Total CBL08 SPOT										0.00	0	270,000,000
Total For CBL08										0.00	0	270,000,000
CBL09 On 29/01/2017 Spot Bond				107.28784		107.26876				0.00	0	3,400,000,000
Total CBL09 SPOT										0.00	0	3,400,000,000
Total For CBL09										0.00	0	3,400,000,000
CBL11 On 06/05/2016 Spot Bond			8.85000	105.92596	8.78000	106.01021				0.00	0	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 CBL11 SPOT										0.00	0	620,000,000
Total For CBL11										0.00	0	620,000,000
CBL12 On 06/09/2018 Spot Bond			12.32000	96.78881	12.27500	96.89393				0.00	0	5,550,000,000
Total CBL12 SPOT										0.00	0	5,550,000,000
Total For CBL12										0.00	0	5,550,000,000
CBL13 On 01/02/2019 Spot Bond				100.89024		100.86124				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			11.28000	101.90050	11.23500	102.02446				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				100.40824		100.38667				0.00	0	0
Total CBL15 SPOT										0.00	0	0
Total For CBL15										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.09000	103.54332	9.02000	103.68451				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.23130		100.20223				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			11.72000	97.85737	11.67500	97.99080				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				101.36292		101.34321				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				102.16631		102.13763				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				100.53236		100.51151				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			10.05500	96.12096	10.01000	96.27885				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			9.87000	118.04711	9.82000	118.33672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.72000	114.35541	9.67000	114.66239				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			9.05000	119.31654	9.00000	119.65569				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR10 On 08/12/2016 Spot Bond				99.82155		99.79170				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			11.45000	105.99390	11.38000	106.06084				0.00	0	0
Total CGR11 SPOT										0.00	0	0
Total For CGR11										0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.44230		100.44230				0.00	0	0
Total CGR12 SPOT										0.00	0	0
Total For CGR12										0.00	0	0
CGR13 On 27/06/2016 Spot Bond				102.69402		102.66663				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				102.00211		101.97515				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				101.12680		101.09923				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR8 On 22/07/2015 Spot Bond				101.80494		101.76097				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				100.02278		100.00013				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				101.48447		101.46038				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				101.54512		101.52006				0.00	0	0

Contract 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				101.61486		101.58870				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				100.47033		100.43338				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				100.46548		100.42891				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				100.49108		100.45253				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				100.44435		100.42051				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				101.61261		101.59009				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				102.44763		102.42861				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN183 On 15/06/2016 Spot Bond				62.21200		62.21200				0.00	0	0
Total CLN183 SPOT										0.00	0	0
Total For CLN183										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.70279	10.11000	101.67555				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				101.13757		101.11664				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	119.15380	2.76000	119.13403				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN191 On 24/08/2016 Spot Bond				104.44527		104.44527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0
CLN192 On 29/08/2021 Spot Bond			3.14000	118.98694	3.14000	118.96593				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 31/08/2016 Spot Bond			8.25000	100.04468	8.25000	100.02233				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			3.10000	120.41245	3.10000	120.39137				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN198 On 13/09/2016 Spot Bond			2.40000	120.02219	2.40000	120.00345				0.00	0	0
Total CLN199 SPOT										0.00	0	0
Total For CLN199										0.00	0	0
CLN200 On 20/12/2016 Spot Bond				102.28633		102.25453				0.00	0	0
Total CLN200 SPOT										0.00	0	0
Total For CLN200										0.00	0	0
CLN200 On 12/10/2014 Spot Bond				101.01567		100.99770				0.00	0	0
Total CLN213 SPOT										0.00	0	0
Total For CLN213										0.00	0	0
CLN213 On 12/10/2014 Spot Bond				100.94985		100.92974				0.00	0	0
Total CLN214 SPOT										0.00	0	0
Total For CLN214										0.00	0	0
CLN214 On 17/10/2016 Spot Bond			8.51000	103.21500	8.49500	103.22015				0.00	0	0
Total CLN215 SPOT										0.00	0	0
Total For CLN215										0.00	0	0
CLN215 On 11/10/2014 Spot Bond				101.15375		101.13616				0.00	0	0
Total CLN216 SPOT										0.00	0	0
Total For CLN216										0.00	0	0
CLN216 On 11/10/2014 Spot Bond				101.13377		101.11632				0.00	0	0
Total CLN217 SPOT										0.00	0	0
Total For CLN217										0.00	0	0
CLN217 On 20/10/2016 Spot Bond				100.86907		100.86907				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				100.90410		100.88241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN220 SPOT										0.00	0	0
Total For CLN220										0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.56000	103.33359	8.54500	103.33869				0.00	0	0
Total CLN221 SPOT										0.00	0	0
Total For CLN221										0.00	0	0
CLN222 On 20/10/2016 Spot Bond			8.56000	103.33359	8.54500	103.33869				0.00	0	0
Total CLN222 SPOT										0.00	0	0
Total For CLN222										0.00	0	0
CLN223 On 09/12/2016 Spot Bond			8.61000	102.13458	8.59500	102.14148				0.00	0	0
Total CLN225 SPOT										0.00	0	0
Total For CLN225										0.00	0	0
CLN224 On 20/12/2016 Spot Bond				101.65298		101.62991				0.00	0	0
Total CLN226 SPOT										0.00	0	0
Total For CLN226										0.00	0	0
CLN227 On 20/12/2016 Spot Bond				101.82655		101.80109				0.00	0	0
Total CLN227 SPOT										0.00	0	0
Total For CLN227										0.00	0	0
CLN228 On 17/01/2015 Spot Bond				101.06337		101.04454				0.00	0	0
Total CLN230 SPOT										0.00	0	0
Total For CLN230										0.00	0	0
CLN231 On 17/01/2015 Spot Bond				101.06337		101.04454				0.00	0	0
Total CLN231 SPOT										0.00	0	0
Total For CLN231										0.00	0	0
CLN232 On 15/06/2016 Spot Bond				66.94400		66.94400				0.00	0	0
Total CLN236 SPOT										0.00	0	0
Total For CLN236										0.00	0	0
CLN233 On 14/02/2017 Spot Bond				100.38927		100.36835				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN234 On 20/03/2017 Spot Bond				101.67634		101.65295				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.16646		100.14550				0.00	0	0
Total CLN240 SPOT										0.00	0	0
Total For CLN240										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.17648		100.15425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN241 SPOT										0.00	0	0
Total For CLN241										0.00	0	0
CLN241 On 24/02/2019 Spot Bond			9.35000	100.22374	9.35000	100.19885				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	100.22374	9.35000	100.19885				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 25/02/2015 Spot Bond				100.16591		100.14493				0.00	0	0
Total CLN244 SPOT										0.00	0	0
Total For CLN244										0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.16634		100.14531				0.00	0	0
Total CLN245 SPOT										0.00	0	0
Total For CLN245										0.00	0	0
CLN245 On 14/03/2015 Spot Bond				101.70071		101.68209				0.00	0	0
Total CLN248 SPOT										0.00	0	0
Total For CLN248										0.00	0	0
CLN248 On 26/03/2015 Spot Bond				101.58127		101.56241				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN250 On 26/03/2015 Spot Bond				101.68538		101.66702				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN251 On 26/03/2015 Spot Bond				101.69086		101.67254				0.00	0	0
Total CLN252 SPOT										0.00	0	0
Total For CLN252										0.00	0	0
CLN252 On 26/03/2015 Spot Bond				101.58127		101.56241				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN253 On 26/03/2015 Spot Bond				101.58127		101.56241				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN254 On 26/03/2015 Spot Bond				101.65826		101.63912				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN255 On 26/03/2017 Spot Bond				102.44428		102.42476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				102.00514		101.98480				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				102.56021		102.54092				0.00	1,500,000,000	1,500,000,000
Total CLN258 SPOT										0.00	1,500,000,000	1,500,000,000
Total For CLN258										0.00	1,500,000,000	1,500,000,000
CLN258 On 26/03/2017 Spot Bond				102.56021		102.54092				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				102.56021		102.54092				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.89889		101.87820				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.05000	106.38729	9.00500	106.52956				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				101.64275		101.64275				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				101.88515		101.85888				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				101.91842		101.91842				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				101.90879		101.90879				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				101.98787		101.96716				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				100.23233		100.21116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				100.19818		100.17315				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				102.18292		102.16265				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				104.40134		104.38027				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				100.98333		100.96476				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				101.70351		101.68428				0.00	0	0
Total CLN281 SPOT										0.00	0	0
Total For CLN281										0.00	0	0
CLN281 On 27/06/2015 Spot Bond				101.52838		101.50908				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				101.45580		101.45580				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				100.87494		100.85389				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				100.54565		100.52630				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				101.86569		101.84151				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				101.62088		101.59625				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				104.21206		104.19263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.50189		101.47752				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.60236		101.57800				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				101.37575		101.35100				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				101.76803		101.74338				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				101.50194		101.47758				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.50194		101.47758				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				101.47291		101.47291				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN300 On 20/12/2017 Spot Bond				124.37046		124.37046				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				103.15768		103.13612				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				124.94197		124.94197				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				123.79654		123.79654				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				124.49215		124.49215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				121.00817		121.00817				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 20/03/2018 Spot Bond				121.28539		121.28539				0.00	0	0
Total CLN311 SPOT										0.00	0	0
Total For CLN311										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.41946		100.41946				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.68000	96.72225	10.63500	96.92737				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.20000	98.38595	11.15500	98.59067				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.40480		101.40480				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.75693		101.75693				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.40993		100.40993				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.81892		100.81892				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.73247		100.73247				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.97012	8.80500	102.94601				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				101.53510		101.53510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.82727		100.82727				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				117.83002		117.83002				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				101.60841		101.60841				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				101.63813		101.63813				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				101.75297		101.75297				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.69341		101.66978				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				102.37918		102.34610				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				102.37918		102.34610				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				105.24177		105.24177				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				101.85487		101.82903				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				101.40480		101.40480				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				107.21963		107.21963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				107.28001		107.28001				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.74823		100.74823				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				102.04370		102.04370				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				101.41332		101.41332				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/06/2017 Spot Bond				102.36406		102.33119				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.93534		101.90839				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				101.47126		101.45068				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.69754		101.69754				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.74075		100.74075				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 10/02/2016 Spot Bond				100.45837		100.43667				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN349 On 30/06/2017 Spot Bond				101.37073		101.37073				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.72606		100.70501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.08226		100.08226				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				102.32606		102.32606				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				100.69509		100.69509				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				100.81370		100.81370				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.39234		101.39234				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.55000	104.60070	10.55000	104.60070				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN361 On 20/03/2024 Spot Bond			9.81500	109.09474	9.81500	109.09474				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				103.43380		103.43380				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.64659		100.64659				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.95500	111.40717	11.95500	111.40717				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.67412		100.67412				0.00	0	10,000,000,000

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 CLN366 SPOT										0.00	0	10,000,000,000
Total For CLN366										0.00	0	10,000,000,000
CLN366 On 06/08/2023 Spot Bond			11.98500	104.70746	11.98500	104.70746				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.41500	104.55189	10.41500	104.55189				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.67412		100.67412				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.77311		100.77311				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				101.87170		101.87170				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.71932		101.71932				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				101.02825		101.02825				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				101.53510		101.53510				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				101.46780		101.46780				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.31000	106.92508	9.31000	106.92508				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				101.82645		101.82645				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				101.70348		101.70348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.55000	104.74692	10.55000	104.71766			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	99.01260	11.00000	99.01260			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				100.83359		100.81354			0.00	0	0
Total CLN381 SPOT									0.00	0	0
Total For CLN381									0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.99245		100.99245			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				100.84167		100.82094			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN383 On 20/09/2024 Spot Bond			11.74500	105.32861	11.74500	105.32861			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				101.06343		101.06343			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				100.75100		100.75100			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				100.80027		100.80027			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.61986		100.61986			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN388 On 06/08/2023 Spot Bond			100.00000	3.77098	100.00000	0.06925		009,787,800,000,000.00	20,097,878,000	20,097,878,000	
Total CLN389 SPOT								19,787,800,000,000.00	20,097,878,000	20,097,878,000	
Total For CLN389								19,787,800,000,000.00	20,097,878,000	20,097,878,000	
CLN42 On 18/04/2028 Spot Bond			7.01000	39.72121	7.01000	39.72121		0.00	0	0	

Contract 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				163.47589		163.47589				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			8.37500	139.63057	8.37500	139.63057				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			7.99000	154.02746	7.99000	154.02746				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			7.99000	154.33958	7.99000	154.33958				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				92.07371		92.07371				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				92.00594		92.00594				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				101.17606		101.15319				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				101.17606		101.15319				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				101.67314		101.64979				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				101.56011		101.53832				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				101.58237		101.56027				0.00	0	0

Contract 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 10/07/2013 Spot Bond				101.14642						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				101.56483		101.56483				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				100.81892		100.81892				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				101.41813		101.41813				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				101.49546		101.49546				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				101.48554		101.48554				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				100.94190		100.94190				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				100.16864		100.14423				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				101.10288		101.07917				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			9.04000	108.20960	9.04000	108.20960				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			8.50000	103.74486	8.43000	103.94522				0.00	0	730,000,000
Total COJ04 SPOT										0.00	0	730,000,000
Total For COJ04										0.00	0	730,000,000
COJ05 On 05/06/2023 Spot Bond			9.96500	115.81690	9.92000	116.06790				0.00	0	0

Contract 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	0
Total For COJ05									0.00	0	0
COJ06 On 09/12/2015 Spot Bond			8.41000	105.31992	8.39500	105.31435			0.00	0	350,000,000
Total COJ06 SPOT									0.00	0	350,000,000
Total For COJ06									0.00	0	350,000,000
COJ07 On 23/03/2021 Spot Bond			9.55500	110.63059	9.51000	110.82661			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			9.64000	105.70287	9.59500	105.96347			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			9.99000	98.77361	9.94500	98.99477			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			10.77000	100.19750	10.72000	100.51195			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			10.77000	92.97893	10.72000	93.28356			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				100.17147		100.15320			0.00	200,000,000	100,000,000
Total CPL002 SPOT									0.00	200,000,000	100,000,000
Total For CPL002									0.00	200,000,000	100,000,000
CPL003 On 28/02/2017 Spot Bond				100.02371		100.07916			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				100.01959		100.00004			0.00	200,000,000	100,000,000
Total CPL005 SPOT									0.00	200,000,000	100,000,000
Total For CPL005									0.00	200,000,000	100,000,000
CPL007 On 01/08/2015 Spot Bond				101.06335		101.04413			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL020 On 27/10/2014 Spot Bond				100.58107		100.58107			0.00	0	0
Total CPL020 SPOT									0.00	0	0
Total For CPL020									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.15603		100.13526			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.83000	102.74453	10.83000	102.74453				0.00	0	28,300,000,000
Total CPV01 SPOT										0.00	0	28,300,000,000
Total For CPV01										0.00	0	28,300,000,000
DEN38U On 10/06/2018 Spot Bond			100.00000	11.74439	100.00000	11.71594				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	4.68717	100.00000	4.66398				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	11.44327	100.00000	11.38357				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				100.71450		100.69577				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			7.82500	100.32684	7.75500	100.49133				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG5 On 03/09/2014 Spot Bond				99.96517		99.96517				0.00	0	0
Total DENG51 SPOT										0.00	0	0
Total For DENG51										0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.18067		100.18067				0.00	0	0
Total DENG52 SPOT										0.00	0	0
Total For DENG52										0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.12109		100.12109				0.00	0	0
Total DENG53 SPOT										0.00	0	0
Total For DENG53										0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	83.52807	100.00000	83.34368				0.00	0	0
Total DLT01U SPOT										0.00	0	0
Total For DLT01U										0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				99.86289		99.84313				0.00	0	0
Total DLTB02 SPOT										0.00	0	0
Total For DLTB02										0.00	0	0
DLTC02 On 28/11/2014 Spot Bond				101.62440		101.62440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTC04 SPOT									0.00	0	0
Total For DLTC04									0.00	0	0
DLTC04 On 13/01/2015 Spot Bond				100.90963		100.90963			0.00	0	0
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DLTC06 On 04/02/2015 Spot Bond				100.51611		100.51611			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DOL007 On 15/07/2018 Spot Bond				101.53305		101.53305			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL002 On 20/09/2018 Spot Bond				102.03975		102.03975			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond				101.38202		101.38202			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 22/03/2019 Spot Bond				101.05619		101.05619			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL006 On 20/06/2019 Spot Bond				100.29978		100.29978			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				101.78497		101.75466			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			8.55500	104.26135	8.51000	104.46971			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV21 On 15/06/2016 Spot Bond			7.29000	115.88843	7.27500	115.89261			0.00	0	660,000,000
Total DV21 SPOT									0.00	0	660,000,000
Total For DV21									0.00	0	660,000,000
DV22 On 07/02/2020 Spot Bond			8.24000	105.86821	8.19000	106.06774		25,928,808,000.00		3,146,700	1,424,580,200
Total DV22 SPOT								25,928,808,000.00		3,146,700	1,424,580,200
Total For DV22								25,928,808,000.00		3,146,700	1,424,580,200
DV23 On 27/02/2023 Spot Bond			8.83000	107.04392	8.77500	107.35765		71,887,369,950,000.00		8,141,265,000	4,394,691,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23 SPOT									'1,887,369,950,000.00	8,141,265,000	4,394,691,900
Total For DV23									'1,887,369,950,000.00	8,141,265,000	4,394,691,900
DV24 On 18/02/2024 Spot Bond			8.84000	105.76020	8.79500	106.03049			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			9.45000	105.47142	9.42500	105.64738			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				99.88141		99.86428			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				101.16231		101.16231			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				101.18855		101.18855			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				101.08167		101.08167			0.00	0	0
Total DVC006 SPOT									0.00	0	0
Total For DVC006									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.40038		100.38158			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.37013		101.35159			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.83500	127.56057	7.78500	127.80552			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				102.31194		102.27887			0.00	0	0
Total EDC01 SPOT									0.00	0	0
Total For EDC01									0.00	0	0
EFC01 On 31/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC01 SPOT									0.00	0	0
Total For EFC01									0.00	0	0
EFC02 On 31/08/2015 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 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	134.98077	0.20000	134.96769				0.00	0	2,000,000,000
Total EL15 SPOT										0.00	0	2,000,000,000
Total For EL15										0.00	0	2,000,000,000
EL28 On 02/05/2028 Spot Bond			1.92000	124.56671	1.95000	124.11949				0.00	0	8,901,500,000
Total EL28 SPOT										0.00	0	8,901,500,000
Total For EL28										0.00	0	8,901,500,000
EL29 On 19/11/2029 Spot Bond			1.92000	112.03687	1.95000	111.58208				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			2.04500	110.26508	2.07500	109.81002				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			2.16000	101.60311	2.16000	101.58786				0.00	0	13,200,000,000
Total EL31 SPOT										0.00	0	13,200,000,000
Total For EL31										0.00	0	13,200,000,000
EMM01 On 28/07/2020 Spot Bond			9.45500	105.92607	9.41000	106.10614				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.30500	106.54994	9.26000	106.74974				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			9.82000	104.69269	9.77000	104.97689				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			10.11500	98.35341	10.11500	98.35341				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.20000	106.14038	10.20000	106.14038				0.00	0	4,666,666,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM05 SPOT										0.00	0	4,666,666,200
Total For EMM05										0.00	0	4,666,666,200
EPF001 On 19/08/2015 Spot Bond				100.34962		100.32912				0.00	0	0
Total EPF001 SPOT										0.00	0	0
Total For EPF001										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.08293		100.08293				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPFC08 On 12/09/2014 Spot Bond				99.82351		101.43300				0.00	0	0
Total EPFC08 SPOT										0.00	0	0
Total For EPFC08										0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.46061		100.44183				0.00	1,800,000,000	900,000,000
Total EPFC09 SPOT										0.00	1,800,000,000	900,000,000
Total For EPFC09										0.00	1,800,000,000	900,000,000
EPFC10 On 19/11/2014 Spot Bond				100.21871		100.21871				0.00	0	0
Total EPFC10 SPOT										0.00	0	0
Total For EPFC10										0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.23242		100.23242				0.00	0	0
Total EPFC11 SPOT										0.00	0	0
Total For EPFC11										0.00	0	0
EQ205U On 10/09/2014 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total EQ205U SPOT										0.00	0	0
Total For EQ205U										0.00	0	0
EQ206U On 15/10/2014 Spot Bond			100.00000	92.50021	100.00000	92.27405				0.00	0	0
Total EQ206U SPOT										0.00	0	0
Total For EQ206U										0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	66.48936	100.00000	66.28178				0.00	0	0
Total EQ209U SPOT										0.00	0	0
Total For EQ209U										0.00	0	0
EQ211U On 14/11/2014 Spot Bond			100.00000	86.07292	100.00000	85.87685				0.00	0	0
Total EQ211U SPOT										0.00	0	0
Total For EQ211U										0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	74.05421	100.00000	73.91423				0.00	0	0
Total EQ212U SPOT										0.00	0	0
Total For EQ212U										0.00	0	0
EQS01 On 18/11/2014 Spot Bond			3.00000	131.56035	3.00000	131.53759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS01 SPOT										0.00	0	0
Total For EQS01										0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.47000	103.28760	11.45500	103.26804				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				104.72707		104.70391				0.00	0	2,000,000,000
Total EQS04 SPOT										0.00	0	2,000,000,000
Total For EQS04										0.00	0	2,000,000,000
EQS05 On 25/04/2017 Spot Bond				100.83490		100.81071				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				101.47516		101.45218				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			9.70000	100.32235	9.65500	100.42814				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				101.26357		101.24152				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				100.08716		100.08716				0.00	0	110,000,000
Total EQS09 SPOT										0.00	0	110,000,000
Total For EQS09										0.00	0	110,000,000
ERS3A On 17/11/2014 Spot Bond				100.34642		100.32277				0.00	0	0
Total ERS3A8 SPOT										0.00	0	0
Total For ERS3A8										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.31994		100.29804				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.34009		100.31684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1:On 17/08/2015 Spot Bond				100.76408		100.74446			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				100.26788		100.26788			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				100.27904		100.27904			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				100.26565		100.26565			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				100.27495		100.27495			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				100.29180		100.27180			0.00	0	5,000,000
Total ERS18 SPOT									0.00	0	5,000,000
Total For ERS18									0.00	0	5,000,000
ERSA1:On 17/11/2025 Spot Bond				100.28775		100.26802			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			6.89000	100.87382	6.90000	100.84554			0.00	0	10,200,000,000
Total ES15 SPOT									0.00	0	10,200,000,000
Total For ES15									0.00	0	10,200,000,000
ES18 On 20/04/2018 Spot Bond			7.60000	108.54643	7.54500	108.70187		11,836,240,000.00	1,557,400	10,604,646,200	
Total ES18 SPOT								11,836,240,000.00	1,557,400	10,604,646,200	
Total For ES18								11,836,240,000.00	1,557,400	10,604,646,200	
ES23 On 25/01/2023 Spot Bond			8.31000	111.11214	8.26500	111.37362		1,187,658,552,000.00	142,919,200	6,522,676,500	
Total ES23 SPOT								1,187,658,552,000.00	142,919,200	6,522,676,500	
Total For ES23								1,187,658,552,000.00	142,919,200	6,522,676,500	
ES26 On 02/04/2026 Spot Bond			8.66000	97.42054	8.61000	97.74570		21,348,121,060,000.00	2,465,141,000	9,938,839,500	
Total ES26 SPOT								21,348,121,060,000.00	2,465,141,000	9,938,839,500	
Total For ES26								21,348,121,060,000.00	2,465,141,000	9,938,839,500	
ES33 On 15/09/2033 Spot Bond			9.39500	86.82244	9.34000	87.22352		184,008,664,281,000.00	19,585,807,800	135,912,683,000	

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 ES33 SPOT									14,008,664,281,000.00	19,585,807,800	135,912,683,000
Total For ES33									14,008,664,281,000.00	19,585,807,800	135,912,683,000
ES42 On 25/04/2042 Spot Bond			9.50500	93.23696	9.46500	93.57062			0.00	0	35,500,000,000
Total ES42 SPOT									0.00	0	35,500,000,000
Total For ES42									0.00	0	35,500,000,000
EXX01 On 19/05/2017 Spot Bond				100.31603		100.29456			0.00	0	1,000,000,000
Total EXX01 SPOT									0.00	0	1,000,000,000
Total For EXX01									0.00	0	1,000,000,000
EXX02 On 19/05/2019 Spot Bond				100.30128		100.27909			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				100.17023		100.14881			0.00	1,000,000,000	500,000,000
Total FIFB01 SPOT									0.00	1,000,000,000	500,000,000
Total For FIFB01									0.00	1,000,000,000	500,000,000
FIFB02 On 17/04/2016 Spot Bond				100.91483		100.89413			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				101.37069		101.34979			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC07 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FIFC07 SPOT									0.00	0	0
Total For FIFC07									0.00	0	0
FIFC09 On 08/10/2014 Spot Bond				100.97571		100.95697			0.00	0	0
Total FIFC09 SPOT									0.00	0	0
Total For FIFC09									0.00	0	0
FIFC10 On 11/09/2014 Spot Bond				103.19874		103.19874			0.00	0	0
Total FIFC10 SPOT									0.00	0	0
Total For FIFC10									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond			100.00000	82.60846	100.00000	82.42770		500,000,000,000,000.00	45,000,000,000	25,000,000,000	
Total FIFC11 SPOT								10,000,000,000,000.00	45,000,000,000	25,000,000,000	
Total For FIFC11								10,000,000,000,000.00	45,000,000,000	25,000,000,000	
FR002L On 02/08/2023 Spot Bond			100.00000	11.06271	100.00000	11.03592		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	10.76636	100.00000	10.74028		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				101.40065		101.40065				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				101.46055		101.46055				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				101.58003		101.58003				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				101.69911		101.69911				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB03 On 15/09/2014 Spot Bond			6.71000	104.25086	6.69500	104.23234				0.00	0	880,000,000
Total FRB03 SPOT										0.00	0	880,000,000
Total For FRB03										0.00	0	880,000,000
FRB05 On 21/12/2018 Spot Bond			9.12000	99.50710	9.07500	99.63826				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				101.49633		101.47838				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				101.49626		101.47832				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				100.83059		100.80844				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				105.44315		105.42586				0.00	0	50,000,000
Total FRB11 SPOT										0.00	0	50,000,000
Total For FRB11										0.00	0	50,000,000
FRB12 On 02/06/2024 Spot Bond				99.99983		99.97847				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				99.99983		99.97809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			10.05500	102.21814	10.01000	102.40758				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			10.92000	105.98471	10.87500	106.10899				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.32523		100.29752				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.20000	130.22058	2.20000	130.22058				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			2.20000	274.47402	2.20000	274.47402				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			2.34000	109.67677	2.34000	109.67677				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	159.27503	2.47000	159.27503				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			2.31000	213.72417	2.31000	213.72417				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			7.72000	111.91191	7.70500	111.90421				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			7.84700	61.73747	7.84700	61.73747				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.46400	39.01670	9.46400	39.01670				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.70000	37.70987	9.70000	37.70987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC02I On 02/03/2015 Spot Bond			100.00000	66.84982	100.00000	66.72761				0.00	0	0
Total FRC02U SPOT										0.00	0	0
Total For FRC02U										0.00	0	0
FRC03I On 27/03/2015 Spot Bond			100.00000	73.35560	100.00000	73.21643				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				99.94333		99.94333				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				101.87506		101.84893				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				101.61266		101.59014				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				101.77819		101.75340				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				101.73318		101.73318				0.00	0	0
Total FRC118 SPOT										0.00	0	0
Total For FRC118										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				101.64803		101.64803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC121:On 20/06/2017 Spot Bond				101.88430		101.88430				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0
FRC122: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
FRC123:On 20/06/2017 Spot Bond				101.70348		101.70348				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC124: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
FRC125: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
FRC126: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
FRC127:On 20/09/2017 Spot Bond				101.81630		101.81630				0.00	0	0
Total FRC128 SPOT										0.00	0	0
Total For FRC128										0.00	0	0
FRC128: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
FRC129: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
FRC130:On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131: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
FRC132: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 FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				102.25699		102.25699				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				102.18790		102.18790				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC135 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
FRC136 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
FRC137 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
FRC138 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
FRC139 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
FRC140 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
FRC141 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
FRC142 On 20/09/2017 Spot Bond			100.09221	16.26552	100.09221	16.22608				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC143 On 20/09/2017 Spot Bond				101.53906		101.53906				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				113.24380		113.24380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145:On 20/09/2014 Spot Bond				101.86672		101.84070				0.00	0	0
Total FRC146 SPOT										0.00	0	0
Total For FRC146										0.00	0	0
FRC146:On 20/09/2015 Spot Bond				102.09678		102.06760				0.00	0	0
Total FRC147 SPOT										0.00	0	0
Total For FRC147										0.00	0	0
FRC147:On 20/09/2015 Spot Bond				104.94731		104.94731				0.00	0	0
Total FRC149 SPOT										0.00	0	0
Total For FRC149										0.00	0	0
FRC149:On 20/09/2017 Spot Bond				101.73773		101.71349				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150: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
FRC151:On 20/12/2017 Spot Bond				101.75794		101.73343				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152:On 20/12/2017 Spot Bond				101.59848		101.57615				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153:On 20/12/2017 Spot Bond				101.61436		101.61436				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154:On 20/12/2017 Spot Bond				102.13853		102.13853				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155:On 20/12/2017 Spot Bond				101.58464		101.58464				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161:On 14/12/2018 Spot Bond			13.22500	59.17413	13.22500	59.15321				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC162:On 20/03/2018 Spot Bond				101.48951		101.48951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				101.49149		101.49149				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				102.25842		102.22701				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				101.56284		101.56284				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			3.58500	97.75634	3.58500	97.75634				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				101.63417		101.63417				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				101.63417		101.63417				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.24632		100.24632				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				101.40480		101.40480				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				99.67090		99.67090				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				101.53510		101.53510				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				101.49744		101.49744				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.63971		100.63971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178 On 20/09/2020 Spot Bond				101.76683		101.76683				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				100.42326		100.42326				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				100.63282		100.63282				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				100.83008		100.83008				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				102.03975		102.03975				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				101.59851		101.59851				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				102.03778		102.03778				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				101.47960		101.47960				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				101.61436		101.61436				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				101.61436		101.61436				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				101.46435		101.44494				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC190 On 02/04/2017 Spot Bond				101.22505		101.20440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				101.29600		101.27420				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				101.45457		101.43564				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				101.05010		101.03034				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				101.70942		101.70942				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				101.03457		101.01473				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				101.43652		101.41759				0.00	0	100,000,000
Total FRC197 SPOT										0.00	0	100,000,000
Total For FRC197										0.00	0	100,000,000
FRC19:On 10/04/2016 Spot Bond				101.01169		100.99190				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19:On 10/04/2016 Spot Bond				101.01463		100.99478				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20:On 17/04/2017 Spot Bond				100.97858		100.95651				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				100.88294		100.86292				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20:On 17/04/2017 Spot Bond				100.97858		100.95651				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20:On 17/04/2016 Spot Bond				100.87911		100.85917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC203 On 06/05/2017 Spot Bond				100.58322		100.56048				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	100.61342	8.75000	100.61342				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				101.37610		101.37610				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	11.10208	100.00000	11.05451				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	10.12884	100.00000	10.08543				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				100.57536		100.57536				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC37 On 20/06/2015 Spot Bond				101.74375		101.71943				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				101.73369		101.70951				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				101.87520		101.85267				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				100.78465		100.76196				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			3.44000	119.92014	3.44000	119.92014				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				101.76598		101.74135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC67 SPOT										0.00	0	0
Total For FRC67										0.00	0	0
FRC68 On 20/09/2016 Spot Bond				101.78414		101.75926				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			3.42000	120.07874	3.42000	120.07874				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC70 On 20/09/2014 Spot Bond			1.78000	127.55412	1.78000	127.55412				0.00	0	0
Total FRC70 SPOT										0.00	0	0
Total For FRC70										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.44000	119.92014	3.44000	119.92014				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			2.76000	125.02145	2.76000	125.02145				0.00	0	0
Total FRC72 SPOT										0.00	0	0
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.83000	132.10713	2.83000	132.10713				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				100.88390		100.85843				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				101.53182		101.51041				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				101.75391		101.72945				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				103.66638		103.66638				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				102.05248		102.02390				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				101.97584		101.94832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94/ On 20/03/2017 Spot Bond				101.65992		101.65992				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				101.65793		101.65793				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				103.42161		103.42161				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				101.41171		101.39300				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	10.85853	100.00000	10.83223				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	21.02301	100.00000	20.97152				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	61.88675	100.00000	61.69354				0.00	0	0
Total FRD04U SPOT										0.00	0	0
Total For FRD04U										0.00	0	0
FRD09/ On 26/06/2017 Spot Bond			100.00000	17.16124	100.00000	16.99184				0.00	0	12,500,000,000
Total FRD09U SPOT										0.00	0	12,500,000,000
Total For FRD09U										0.00	0	12,500,000,000
FRI15 On 14/03/2015 Spot Bond			4.86000	149.96117	4.90000	149.89700				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				101.38956		101.37159				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				102.24141		102.22298				0.00	0	70,000,000
Total FRJ16 SPOT										0.00	0	70,000,000
Total For FRJ16										0.00	0	70,000,000
FRJ17 On 04/04/2017 Spot Bond				102.42432		102.40635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.87544		101.85776				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.35356		101.33438				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.42480		100.40302				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				101.36071		101.36071				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.13800	99.44027	2.13800	99.44027				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			2.49500	130.92534	2.49500	130.92534				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 21/01/2017 Spot Bond				100.82518		100.80532				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.12009	10.38000	101.12009				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	101.12009	10.38000	101.12009				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 10/11/2015 Spot Bond				106.74000		106.74000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 22/10/2014 Spot Bond				100.55931		100.55931				0.00	0	0
Total FRS106 SPOT										0.00	0	0
Total For FRS106										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.76550		100.76550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS107 On 31/01/2038 Spot Bond			2.63500	105.66744	2.63500	105.66744				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.62000	204.42707	2.62000	204.42707				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			2.60500	106.23475	2.60500	106.23475				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 03/04/2015 Spot Bond				100.98830		100.97123				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.65000	203.55394	2.65000	203.55394				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.85336		100.85336				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			2.44000	108.66130	2.44000	108.66130				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.69500	104.54376	2.69500	104.54376				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 26/06/2015 Spot Bond				101.11833		101.11833				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS116 On 05/05/2016 Spot Bond				54.39600		54.39600				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS117 On 06/08/2015 Spot Bond				100.46258		100.44432				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS118 On 31/01/2038 Spot Bond			2.80000	102.61182	2.80000	102.61182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.71000	264.24605	2.71000	264.24605				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			2.21000	274.26895	2.21000	274.26895				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			2.93000	259.97621	2.93000	259.97621				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.57000	127.04536	2.57000	127.04536				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				100.73652		100.71520				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			2.07000	127.35980	2.10000	127.08573				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				100.93108		100.90877				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				101.16764		101.14616				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				100.59751		100.57587				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			2.47500	105.51603	2.47500	105.49933				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	16.51419	104.97509	16.47195				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	25.29483	101.07593	25.23295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	16.92618	100.44759	16.88500				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	23.54170	100.76967	23.48427				0.00	0	0
Total FRS76 SPOT										0.00	0	0
Total For FRS76										0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.14000	115.35772	2.14000	115.34046				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	110.08594	2.30000	110.08594				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				98.54326		98.54326				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	109.77890	2.33000	109.77890				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				100.03533		100.08834				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			2.41000	342.35070	2.41000	342.35070				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				100.50842		100.48726				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				100.12907		100.02449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS99 On 09/10/2014 Spot Bond				101.13942		101.11765			0.00	0	0
Total FRS99 SPOT									0.00	0	0
Total For FRS99									0.00	0	0
FRX14 On 01/09/2014 Spot Bond			6.18500	101.12278	6.18500	100.00000			0.00	0	110,000,000
Total FRX14 SPOT									0.00	0	110,000,000
Total For FRX14									0.00	0	110,000,000
FRX15 On 14/03/2015 Spot Bond			6.72000	105.13018	6.75000	105.09560			0.00	0	1,900,000,000
Total FRX15 SPOT									0.00	0	1,900,000,000
Total For FRX15									0.00	0	1,900,000,000
FRX16 On 15/09/2016 Spot Bond			7.62000	104.41657	7.60500	104.42332			0.00	0	0
Total FRX16 SPOT									0.00	0	0
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.84000	105.69688	7.72000	105.99789			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.01000	111.70984	7.91500	111.99383			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			8.52500	104.63012	8.47500	104.81596		10,230,000,000.00		1,200,000	770,000,000
Total FRX19 SPOT								10,230,000,000.00		1,200,000	770,000,000
Total For FRX19								10,230,000,000.00		1,200,000	770,000,000
FRX20 On 01/10/2020 Spot Bond			8.74500	103.69234	8.66000	104.06370			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			9.24500	91.35270	9.24500	91.35270			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			9.42000	111.06981	9.31000	111.80163			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			9.73000	102.36858	9.61000	103.17958			0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.09000	95.61136	10.01500	96.16359			0.00	0	513,000,000
Total FRX31 SPOT									0.00	0	513,000,000
Total For FRX31									0.00	0	513,000,000
FRX45 On 14/04/2045 Spot Bond			10.15500	82.86597	10.12500	83.07465			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A1 On 20/09/2014 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS1A1 SPOT									0.00	0	0
Total For FS1A1									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				101.30964		101.29128			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				101.36019		101.34113			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				101.38039		101.36106			0.00	0	0
Total FS1A4 SPOT									0.00	0	0
Total For FS1A4									0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				101.43085		101.41083			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				101.51163		101.49050			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				101.57221		101.55024			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				101.83459		101.80902			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				100.23465		100.21589			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.24507		100.22549				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				100.24755		100.22779				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				100.25451		100.23421				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				100.26499		100.24388				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				100.27371		100.25193				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				100.31205		100.28730				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
GBL01 On 15/10/2015 Spot Bond				101.28838		101.26761				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				101.53451		101.51512				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			8.90000	105.04911	8.83000	105.18562				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.47585		100.47585				0.00	0	0
Total GPT30 SPOT										0.00	0	0
Total For GPT30										0.00	0	0
GRB96 On 27/10/2014 Spot Bond				99.05090		99.05090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB96 SPOT										0.00	0	0
Total For GRB96										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.70404		100.70404				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				100.71933		100.71933				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				100.74885		100.74885				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.78547		100.78547				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				100.83625		100.83625				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				99.88179		99.86192				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				101.18900		101.17009				0.00	0	120,000,000
Total GRT02 SPOT										0.00	0	120,000,000
Total For GRT02										0.00	0	120,000,000
GRT03 On 15/10/2015 Spot Bond				100.94999		100.92943				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				102.75860		102.74056				0.00	0	60,000,000

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 GRT04 SPOT										0.00	0	60,000,000
Total For GRT04										0.00	0	60,000,000
GRT05 On 25/01/2015 Spot Bond				101.05597		101.03758				0.00	40,000,000	140,000,000
Total GRT05 SPOT										0.00	40,000,000	140,000,000
Total For GRT05										0.00	40,000,000	140,000,000
GRT06 On 11/12/2017 Spot Bond				99.82305		99.80319				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				100.25505		100.23297				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				101.37782		101.35734				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.15010		100.13118				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				101.18196		101.18196				0.00	0	0
Total GSIS03 SPOT										0.00	0	0
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				102.45052		102.43033				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				100.95196		100.92668				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				101.27627		101.25714				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				101.61777		101.59738				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				100.57112		100.55043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.63483		100.61388				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC14 On 24/10/2014 Spot Bond				100.59721		100.59721				0.00	0	0
Total HILC14 SPOT										0.00	0	0
Total For HILC14										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.42705		100.42705				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			100.88091			100.85977				0.00	344,142,598	172,071,299
Total HMS1B8 SPOT										0.00	344,142,598	172,071,299
Total For HMS1B8										0.00	344,142,598	172,071,299
HMS1B On 19/07/2015 Spot Bond			7.37207	96.40712	7.37207	96.40712				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			100.92175			100.89965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.37238	104.41639	8.37238	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				100.97423		100.95090				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			8.82270	104.41639	8.82270	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				101.03833		101.01350				0.00	0	0
Total HMS1E4 SPOT										0.00	0	0
Total For HMS1E4										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.95564		100.93405				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				101.07644		101.05327				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				101.11620		101.09221				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				100.54638		100.52449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.93000	102.49783	8.86000	102.62727			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			7.92500	109.34195	7.87500	109.56391			9,510,000,000.00	1,200,000	841,200,000
Total HWAY20 SPOT									9,510,000,000.00	1,200,000	841,200,000
Total For HWAY20									9,510,000,000.00	1,200,000	841,200,000
HWAY2 On 07/12/2023 Spot Bond			1.99000	278.82366	1.99000	278.82366			0.00	0	9,700,000,000
Total HWAY23 SPOT									0.00	0	9,700,000,000
Total For HWAY23									0.00	0	9,700,000,000
HWAY2 On 07/12/2024 Spot Bond			2.01000	284.49262	2.01000	284.49262			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			9.33500	100.05152	9.30000	100.33966			2,800,500,000.00	300,000	6,587,000,000
Total HWAY34 SPOT									2,800,500,000.00	300,000	6,587,000,000
Total For HWAY34									2,800,500,000.00	300,000	6,587,000,000
HWAY3 On 31/07/2035 Spot Bond			9.30500	100.31125	9.27000	100.60605			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWF01 On 26/03/2015 Spot Bond			100.00000	60.38083	100.00000	60.23456			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	15.67565	100.00000	15.63767			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF03 On 09/10/2014 Spot Bond			100.00000	92.56412	100.00000	92.33444			0.00	0	0
Total HWF03U SPOT									0.00	0	0
Total For HWF03U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	42.04770	100.00000	41.94585			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	21.46314	100.00000	21.41115			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	13.85172	100.00000	13.81816			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF06U SPOT										0.00	0	0
Total For HWF06U										0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	64.07846	100.00000	63.92322				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			1.67000	116.77681	1.69000	116.54213		5,411,875,480,000.00		3,240,644,000	75,297,523,800	
Total I2025 SPOT								5,411,875,480,000.00		3,240,644,000	75,297,523,800	
Total For I2025								5,411,875,480,000.00		3,240,644,000	75,297,523,800	
I2038 On 31/01/2038 Spot Bond			1.87500	121.25274	1.87500	121.23552		986,983,500,000.00		526,391,200	65,267,789,600	
Total I2038 SPOT								986,983,500,000.00		526,391,200	65,267,789,600	
Total For I2038								986,983,500,000.00		526,391,200	65,267,789,600	
I2046 On 31/03/2046 Spot Bond			1.87000	123.60350	1.91000	122.48777		9,931,515,583,000.00		5,310,970,900	60,450,170,900	
Total I2046 SPOT								9,931,515,583,000.00		5,310,970,900	60,450,170,900	
Total For I2046								9,931,515,583,000.00		5,310,970,900	60,450,170,900	
I2050 On 31/12/2050 Spot Bond			1.91000	130.80477	1.95000	129.50225		18,069,628,535,000.00		9,460,538,500	31,615,138,500	
Total I2050 SPOT								18,069,628,535,000.00		9,460,538,500	31,615,138,500	
Total For I2050								18,069,628,535,000.00		9,460,538,500	31,615,138,500	
IBC01 On 16/03/2015 Spot Bond				95.20000		95.20000		0.00		0	0	0
Total IBC01 SPOT								0.00		0	0	0
Total For IBC01								0.00		0	0	0
IBL11 On 12/03/2015 Spot Bond			7.61000	101.11436	7.59500	106.26506		0.00		0	200,000,000	
Total IBL11 SPOT								0.00		0	200,000,000	
Total For IBL11								0.00		0	200,000,000	
IBL13 On 12/03/2015 Spot Bond				100.40087		102.34493		0.00	5,000,000,000		2,500,000,000	
Total IBL13 SPOT								0.00	5,000,000,000		2,500,000,000	
Total For IBL13								0.00	5,000,000,000		2,500,000,000	
IBL14 On 28/06/2015 Spot Bond				102.22336		102.20510		0.00		0	0	0
Total IBL14 SPOT								0.00		0	0	0
Total For IBL14								0.00		0	0	0
IBL21 On 15/03/2016 Spot Bond			8.11000	106.39632	8.09500	106.39493		0.00		0	0	0
Total IBL21 SPOT								0.00		0	0	0
Total For IBL21								0.00		0	0	0
IBL22 On 15/03/2018 Spot Bond			7.80000	111.29038	7.73000	111.48914		0.00		0	0	0
Total IBL22 SPOT								0.00		0	0	0
Total For IBL22								0.00		0	0	0
IBL28 On 18/08/2016 Spot Bond			7.93000	100.93704	7.91500	100.94261		0.00		0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL28 SPOT									0.00	0	0
Total For IBL28									0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.53569		100.51623			0.00	0	0
Total IBL32 SPOT									0.00	0	0
Total For IBL32									0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.56703		100.54649			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			1.60000	128.44212	1.60000	128.44212			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			2.17000	130.48195	2.17000	130.48195			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				101.46001		101.44171			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				102.38224		102.36392			0.00	0	10,000,000
Total IBL38 SPOT									0.00	0	10,000,000
Total For IBL38									0.00	0	10,000,000
IBL39 On 02/04/2018 Spot Bond			7.92000	106.24356	7.85000	106.43962			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				101.89108		101.87301			0.00	0	0
Total IBL40 SPOT									0.00	0	0
Total For IBL40									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				103.05932		103.04184			0.00	800,000,000	400,000,000
Total IBL42 SPOT									0.00	800,000,000	400,000,000
Total For IBL42									0.00	800,000,000	400,000,000
IBL43 On 15/11/2015 Spot Bond				100.63433		100.61515			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			8.55000	99.63057	8.50500	99.76535		35,910,000,000,000.00	4,200,000,000	2,100,000,000	
Total IBL45 SPOT								35,910,000,000,000.00	4,200,000,000	2,100,000,000	
Total For IBL45								35,910,000,000,000.00	4,200,000,000	2,100,000,000	
IBL46 On 15/01/2020 Spot Bond			8.60500	95.22269	8.55500	95.40517		5,163,000,000.00	600,000	600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL46 SPOT									5,163,000,000.00	600,000	600,000
Total For IBL46									5,163,000,000.00	600,000	600,000
IBL48 On 19/03/2016 Spot Bond				101.71289		101.69444			0.00	0	110,000,000
Total IBL48 SPOT									0.00	0	110,000,000
Total For IBL48									0.00	0	110,000,000
IBL49 On 02/04/2018 Spot Bond			8.00000	101.02020	7.93000	101.21071			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.07500	100.86503	9.02500	101.06639			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				100.60450		100.58520			0.00	0	10,000,000
Total IBL52 SPOT									0.00	0	10,000,000
Total For IBL52									0.00	0	10,000,000
IBL53 On 31/07/2018 Spot Bond				100.62241		100.60256			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			7.88000	99.54247	7.80000	99.66033			0.00	0	0
Total IBL54 SPOT									0.00	0	0
Total For IBL54									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.33000	99.99354	8.28500	100.11859			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				100.68927		100.66738			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.37370		100.35442			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			7.57000	102.54069	7.50000	102.67604			0.00	0	0
Total IBL58 SPOT									0.00	0	0
Total For IBL58									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.29000	103.76358	8.24500	103.90924			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			9.49000	105.14322	9.44500	105.40291			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.19685		101.17731				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				100.74037		100.72112				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				100.65278		100.63322				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.66709		100.64713				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				100.68126		100.66089				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	0.00512	100.00000	0.00511				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				100.87179		100.85287				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				100.80759		100.78767				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.70500	101.30559	8.66000	101.49069				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	101.85202	5.00000	101.83828				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	101.85202	5.00000	101.83828				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	100.44383	5.00000	100.43036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.85202	5.00000	101.83828				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	101.86835	4.00000	101.85739				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	31.59524	100.00000	31.45130				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	31.41700	100.00000	31.27387				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	31.41700	100.00000	31.27387				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	110.01759	9.20000	109.99055				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				101.38960		101.36703				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				101.38960		101.36703				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				100.34647		100.32282				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	8.85497	100.00000	8.83352				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.32505		100.32505				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.86000	104.14970	8.84500	104.13290				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN06H On 10/09/2014 Spot Bond				101.41702		101.41702				0.00	0	0
Total IN06H SPOT										0.00	0	0
Total For IN06H										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.15288		100.12522				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	8.95153	100.00000	8.92984				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	61.88675	100.00000	61.69354				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN255U On 11/09/2014 Spot Bond			100.00000	97.59358	100.00000	97.33333				0.00	0	0
Total IN255U SPOT										0.00	0	0
Total For IN255U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	73.00000	100.00000	72.85429				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN436U On 02/09/2014 Spot Bond			100.00000	81.20000	100.00000	99.72677				0.00	0	0
Total IN436U SPOT										0.00	0	0
Total For IN436U										0.00	0	0
IN437U On 09/09/2014 Spot Bond			100.00000	99.59005	100.00000	99.32305				0.00	0	0
Total IN437U SPOT										0.00	0	0
Total For IN437U										0.00	0	0
IN441U On 07/10/2014 Spot Bond			100.00000	96.12404	100.00000	96.82134				0.00	0	0
Total IN441U SPOT										0.00	0	0
Total For IN441U										0.00	0	0
IN442U On 14/10/2014 Spot Bond			100.00000	92.54982	100.00000	91.87427				0.00	0	0
Total IN442U SPOT										0.00	0	0
Total For IN442U										0.00	0	0
IN443U On 21/10/2014 Spot Bond			100.00000	88.04108	100.00000	87.42969				0.00	0	0
Total IN443U SPOT										0.00	0	0
Total For IN443U										0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	98.66667	100.00000	98.01325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN445U SPOT										0.00	0	0
Total For IN445U										0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	95.71098	100.00000	95.10522				0.00	0	0
Total IN446U SPOT										0.00	0	0
Total For IN446U										0.00	0	0
IN448U On 25/11/2014 Spot Bond			100.00000	85.23945	100.00000	84.64750				0.00	0	0
Total IN448U SPOT										0.00	0	0
Total For IN448U										0.00	0	0
IN470U On 21/10/2014 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total IN470U SPOT										0.00	0	0
Total For IN470U										0.00	0	0
IN471U On 28/10/2014 Spot Bond			100.00000	86.69834	100.00000	86.49289				0.00	0	0
Total IN471U SPOT										0.00	0	0
Total For IN471U										0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	85.28037	100.00000	85.08159				0.00	0	0
Total IN472U SPOT										0.00	0	0
Total For IN472U										0.00	0	0
INA436 On 02/09/2014 Spot Bond			6.20000	99.89819	6.20000	99.89819				0.00	0	0
Total INA436 SPOT										0.00	0	0
Total For INA436										0.00	0	0
INA437 On 09/09/2014 Spot Bond			6.20000	99.77966	6.20000	99.77966				0.00	0	0
Total INA437 SPOT										0.00	0	0
Total For INA437										0.00	0	0
INA441 On 07/10/2014 Spot Bond			6.30000	99.29730	6.30000	99.29730				0.00	0	0
Total INA441 SPOT										0.00	0	0
Total For INA441										0.00	0	0
INA442 On 14/10/2014 Spot Bond			6.30000	99.17831	6.30000	99.17831				0.00	0	0
Total INA442 SPOT										0.00	0	0
Total For INA442										0.00	0	0
INA443 On 21/10/2014 Spot Bond			6.30000	99.05961	6.30000	99.05961				0.00	0	0
Total INA443 SPOT										0.00	0	0
Total For INA443										0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.40000	98.80460	6.40000	98.80460				0.00	0	0
Total INA445 SPOT										0.00	0	0
Total For INA445										0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.40000	98.68492	6.40000	98.68492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INA446 SPOT										0.00	0	0
Total For INA446										0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.40000	98.44643	6.40000	98.44643				0.00	0	0
Total INA448 SPOT										0.00	0	0
Total For INA448										0.00	0	0
ING114 On 31/12/2015 Spot Bond				101.57152		101.54605				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			10.93295	102.98140	10.93295	102.98140				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			10.93295	101.94849	10.93295	101.94849				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				101.62616		101.60255				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				99.77890		102.34078				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				101.59362		101.57048				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	102.69212	6.50000	102.67417				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				101.68368		101.68368				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				95.45628		95.45628				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				101.47273		101.47273				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				100.87521		100.87521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.54936		101.54936				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				102.80949		102.80949				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				101.23756		101.23756				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				101.22763		101.22763				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				100.47211		100.47211				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				100.35774		100.35774				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				100.26695		100.24856				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				100.26391		100.24572				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING245 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING245 SPOT										0.00	0	0
Total For ING245										0.00	0	0
ING247 On 17/09/2014 Spot Bond				102.72712		102.72712				0.00	0	0
Total ING247 SPOT										0.00	0	0
Total For ING247										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.81241		100.81241				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				101.73589		101.73589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				101.20481		101.20481				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				100.79017		100.79017				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING89 On 31/12/2014 Spot Bond				101.64298		101.64298				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				100.00574		100.06501				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				102.24055		102.24055				0.00	0	0
Total INGR04 SPOT										0.00	0	0
Total For INGR04										0.00	0	0
INGR05 On 07/11/2014 Spot Bond				98.84172		98.84172				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.57592		100.54759				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP271U On 09/10/2014 Spot Bond			100.00000	90.79602	100.00000	90.57072				0.00	0	0
Total IP271U SPOT										0.00	0	0
Total For IP271U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				101.20206		101.18271				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.98515		100.96433				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.99873		100.97764				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.62000	103.81111	8.60500	103.82176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.22860		101.20824				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				101.25953		101.23867				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.28018		101.25899				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPFC02 On 15/10/2014 Spot Bond				100.80259		100.80259				0.00	0	0
Total IPFC02 SPOT										0.00	0	0
Total For IPFC02										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.25500	103.21324	9.21000	103.41054				0.00	0	1,000,000,000
Total IPL10 SPOT										0.00	0	1,000,000,000
Total For IPL10										0.00	0	1,000,000,000
IPL5 On 28/09/2015 Spot Bond				101.60565		101.58437				0.00	6,000,000,000	3,010,000,000
Total IPL5 SPOT										0.00	6,000,000,000	3,010,000,000
Total For IPL5										0.00	6,000,000,000	3,010,000,000
IPL6 On 28/09/2017 Spot Bond			8.40000	107.85479	8.33000	108.02146			7,560,000,000.00		900,000	600,900,000
Total IPL6 SPOT									7,560,000,000.00		900,000	600,900,000
Total For IPL6									7,560,000,000.00		900,000	600,900,000
IPL7 On 05/04/2018 Spot Bond				101.12211		101.10146				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				101.09520		101.07383				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				100.57044		100.54999				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				100.17819		100.15243				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				101.65563		101.63160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV013 SPOT										0.00	0	0
Total For IV013										0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.79000	103.38047	8.77500	103.36778				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				103.43117		103.41073				0.00	6,000,000,000	3,000,000,000
Total IV015 SPOT										0.00	6,000,000,000	3,000,000,000
Total For IV015										0.00	6,000,000,000	3,000,000,000
IV016 On 06/12/2021 Spot Bond				99.86265		99.83959				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			3.26000	124.06156	3.26000	124.06156				0.00	0	0
Total IV017 SPOT										0.00	0	0
Total For IV017										0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	139.62386	3.65000	139.62386				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				101.39358		101.37017				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				101.18227		101.15883				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				101.08622		101.06265				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				99.77614		101.84047				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				101.50085		101.47758				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	96.81959	3.69000	96.81959				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			3.67000	103.05278	3.69000	102.92934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				99.78803		99.76430				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				100.46352		100.43867				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV04Q On 10/09/2014 Spot Bond				101.41702		101.41702				0.00	0	0
Total IV04Q SPOT										0.00	0	0
Total For IV04Q										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.17000	115.30158	10.12500	115.41462				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				101.03502		101.00845				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV19A On 31/03/2028 Spot Bond			3.75000	138.09334	3.75000	138.09334				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV436U On 04/09/2014 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total IV436U SPOT										0.00	0	0
Total For IV436U										0.00	0	0
IV440U On 02/10/2014 Spot Bond			100.00000	92.40506	100.00000	99.20000				0.00	0	0
Total IV440U SPOT										0.00	0	0
Total For IV440U										0.00	0	0
IV442U On 16/10/2014 Spot Bond			100.00000	91.20852	100.00000	90.55234				0.00	0	0
Total IV442U SPOT										0.00	0	0
Total For IV442U										0.00	0	0
IV443U On 23/10/2014 Spot Bond			100.00000	86.80535	100.00000	86.21079				0.00	0	0
Total IV443U SPOT										0.00	0	0
Total For IV443U										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	82.82812	100.00000	82.28676				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	95.83333	100.00000	94.84536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	94.50707	100.00000	93.91641				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA01A On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVA01A SPOT										0.00	0	0
Total For IVA01A										0.00	0	0
IVA02A On 17/10/2014 Spot Bond				100.81280		100.79428				0.00	0	0
Total IVA02A SPOT										0.00	0	0
Total For IVA02A										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.23335		100.23335				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA435 On 28/08/2014 Spot Bond			6.20000	96.99322	6.20000	96.99321				0.00	0	0
Total IVA435 SPOT										0.00	0	0
Total For IVA435										0.00	0	0
IVA436 On 04/09/2014 Spot Bond			6.20000	99.86429	6.20000	99.86429				0.00	0	0
Total IVA436 SPOT										0.00	0	0
Total For IVA436										0.00	0	0
IVA437 On 11/09/2014 Spot Bond			6.20000	99.74585	6.20000	99.74585				0.00	0	0
Total IVA437 SPOT										0.00	0	0
Total For IVA437										0.00	0	0
IVA441 On 09/10/2014 Spot Bond			6.30000	99.26328	6.30000	99.26328				0.00	0	0
Total IVA441 SPOT										0.00	0	0
Total For IVA441										0.00	0	0
IVA442 On 16/10/2014 Spot Bond			6.30000	99.14437	6.30000	99.14437				0.00	0	0
Total IVA442 SPOT										0.00	0	0
Total For IVA442										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.44922		100.42696				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				101.33143		101.31226				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				101.08010		101.06115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC006 SPOT										0.00	0	0
Total For IVC006										0.00	0	0
IVC007 On 04/04/2016 Spot Bond				101.12480		101.10510				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				100.24411		100.22462				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				100.24555		100.22317				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				100.01919		100.00005				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.98524		100.96442				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.99204		100.97108				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				101.00563		100.98439				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				100.94445		100.92446				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				100.87507		100.85407				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				100.70028		100.67936				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				101.51497		101.49419				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				100.35764		100.33722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC024 SPOT									0.00	0	0
Total For IVC024									0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.13308		100.11379			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				100.13176		100.11266			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				101.24749		101.22612			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				100.95990		100.94142			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				100.77833		100.75812			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				100.62444		100.60570			0.00	0	0
Total IVC030 SPOT									0.00	0	0
Total For IVC030									0.00	0	0
IVC032 On 19/06/2016 Spot Bond				101.40235		101.38309			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				101.28404		101.26312			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				101.31890		101.29743			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				101.31889		101.29743			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			8.89000	102.74593	8.84500	102.89848			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	18.14372	100.00000	18.07550			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	11.22827	100.00000	11.17888				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				100.85115		100.83181				0.00	0	0
Total IVC039 SPOT										0.00	0	0
Total For IVC039										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.12500	102.13118	9.08000	102.33504				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				100.71433		100.69300				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				100.37919		100.35881				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	85.10524	100.00000	84.91182				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				100.70502		101.21246				0.00	19,340,000,000	9,670,000,000
Total JDG01 SPOT										0.00	19,340,000,000	9,670,000,000
Total For JDG01										0.00	19,340,000,000	9,670,000,000
JDG02 On 22/01/2015 Spot Bond			100.00000	89.43170	100.00000	89.21826				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				100.82623		100.80482				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	33.73575	100.00000	33.65402				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				101.02702		101.40642				0.00	3,380,000,000	1,690,000,000
Total JDG04 SPOT										0.00	3,380,000,000	1,690,000,000
Total For JDG04										0.00	3,380,000,000	1,690,000,000
JDG07 On 14/11/2014 Spot Bond			100.00000	83.33333	100.00000	83.14351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	82.00225	100.00000	81.82124				0.00	0	0
Total JDG08U SPOT										0.00	0	0
Total For JDG08U										0.00	0	0
JDG09L On 29/01/2015 Spot Bond			100.00000	87.93577	100.00000	87.72934				0.00	0	0
Total JDG09U SPOT										0.00	0	0
Total For JDG09U										0.00	0	0
JDG10L On 29/01/2015 Spot Bond			100.00000	75.96829	100.00000	75.82077				0.00	0	0
Total JDG10U SPOT										0.00	0	0
Total For JDG10U										0.00	0	0
JDG11L On 04/02/2015 Spot Bond			100.00000	86.80765	100.00000	86.60671				0.00	0	0
Total JDG11U SPOT										0.00	0	0
Total For JDG11U										0.00	0	0
JDG12L On 18/03/2015 Spot Bond			100.00000	65.74470	100.00000	65.58543				0.00	0	0
Total JDG12U SPOT										0.00	0	0
Total For JDG12U										0.00	0	0
KAP001 On 13/06/2017 Spot Bond				101.67317		101.65208				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.73736		101.71547				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				99.84397		99.84397				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KCF03L On 30/10/2014 Spot Bond			100.00000	75.00021	100.00000	75.00021				0.00	0	0
Total KCF03U SPOT										0.00	0	0
Total For KCF03U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.78693		100.76120				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			8.42000	144.50961	8.37000	144.98060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				101.65253		101.63391			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				101.43254		101.41302			0.00	0	0
Total LBK03 SPOT									0.00	0	0
Total For LBK03									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.02073		100.07681			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				100.06875		100.05018			0.00	0	0
Total LBK06 SPOT									0.00	0	0
Total For LBK06									0.00	0	0
LEW01 On 31/10/2016 Spot Bond				100.66077		100.63975			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			8.50000	98.28575	8.43000	98.44064		13,600,000,000.00		1,600,000	1,340,000,000
Total LGL02 SPOT								13,600,000,000.00		1,600,000	1,340,000,000
Total For LGL02								13,600,000,000.00		1,600,000	1,340,000,000
LGL03 On 03/04/2018 Spot Bond			8.65000	100.10446	8.58000	100.28966		0.00		0	0
Total LGL03 SPOT								0.00		0	0
Total For LGL03								0.00		0	0
LGL04 On 14/08/2020 Spot Bond			9.17500	100.41866	9.12500	100.61992		8,257,500,000.00		900,000	900,000
Total LGL04 SPOT								8,257,500,000.00		900,000	900,000
Total For LGL04								8,257,500,000.00		900,000	900,000
LHL01 On 13/12/2015 Spot Bond				102.39217		102.36203		0.00		0	0
Total LHL01 SPOT								0.00		0	0
Total For LHL01								0.00		0	0
LHL02 On 13/12/2015 Spot Bond			10.61000	102.43899	10.59500	102.42767		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				102.61327		102.58033		0.00		0	0
Total LHL03 SPOT								0.00		0	0
Total For LHL03								0.00		0	0
LRFA1 On 17/11/2025 Spot Bond				100.22986		100.22986		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.24516		100.24516				0.00	0	105,000,000
Total LRFB1 SPOT										0.00	0	105,000,000
Total For LRFB1										0.00	0	105,000,000
LRFC1 On 17/11/2025 Spot Bond				100.26344		100.26344				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
MAQ04 On 09/10/2014 Spot Bond				100.88838		100.88838				0.00	0	0
Total MAQ041 SPOT										0.00	0	0
Total For MAQ041										0.00	0	0
MAQ05 On 09/10/2014 Spot Bond				99.34017		99.34017				0.00	0	0
Total MAQ051 SPOT										0.00	0	0
Total For MAQ051										0.00	0	0
MAQ05 On 08/09/2014 Spot Bond				99.88629		99.88629				0.00	0	0
Total MAQ055 SPOT										0.00	0	0
Total For MAQ055										0.00	0	0
MAQ05 On 23/10/2014 Spot Bond				99.12355		99.12355				0.00	0	0
Total MAQ056 SPOT										0.00	0	0
Total For MAQ056										0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				98.51542		98.51542				0.00	0	0
Total MAQ057 SPOT										0.00	0	0
Total For MAQ057										0.00	0	0
MAQ08 On 11/12/2014 Spot Bond			100.00000	78.49462	100.00000	78.32618				0.00	0	0
Total MAQ08U SPOT										0.00	0	0
Total For MAQ08U										0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	83.33333	100.00000	83.14351				0.00	0	0
Total MAQ09U SPOT										0.00	0	0
Total For MAQ09U										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				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	97.35450	100.00000	97.09763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ12U SPOT										0.00	0	0
Total For MAQ12U										0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	86.49289	100.00000	86.28842				0.00	0	0
Total MAQ28U SPOT										0.00	0	0
Total For MAQ28U										0.00	0	0
MAQ29 On 13/10/2014 Spot Bond			100.00000	89.90148	100.00000	89.68059				0.00	0	0
Total MAQ29U SPOT										0.00	0	0
Total For MAQ29U										0.00	0	0
MAQ30 On 17/09/2014 Spot Bond			100.00000	96.05263	100.00000	95.80052				0.00	0	0
Total MAQ30U SPOT										0.00	0	0
Total For MAQ30U										0.00	0	0
MAQ31 On 25/09/2014 Spot Bond			100.00000	94.07216	100.00000	93.83033				0.00	0	0
Total MAQ31U SPOT										0.00	0	0
Total For MAQ31U										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				102.21307		102.21307				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF02 On 07/10/2014 Spot Bond				101.09251		101.07389				0.00	0	10,000,000
Total MBF027 SPOT										0.00	0	10,000,000
Total For MBF027										0.00	0	10,000,000
MBF02 On 16/04/2015 Spot Bond				101.06408		101.04526				0.00	10,000,000	30,000,000
Total MBF028 SPOT										0.00	10,000,000	30,000,000
Total For MBF028										0.00	10,000,000	30,000,000
MBF02 On 01/10/2015 Spot Bond				101.66574		101.64743				0.00	0	550,000,000
Total MBF029 SPOT										0.00	0	550,000,000
Total For MBF029										0.00	0	550,000,000
MBF03 On 01/10/2017 Spot Bond				102.17393		102.15556				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				101.44233		101.42368				0.00	0	0
Total MBF033 SPOT										0.00	0	0
Total For MBF033										0.00	0	0
MBF03 On 10/09/2014 Spot Bond				99.86588		99.84892				0.00	0	0
Total MBF034 SPOT										0.00	0	0
Total For MBF034										0.00	0	0
MBF03 On 10/12/2016 Spot Bond				100.11701		100.09920				0.00	30,000,000	40,000,000

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 MBF035 SPOT									0.00	30,000,000	40,000,000
Total For MBF035									0.00	30,000,000	40,000,000
MBF035 On 11/11/2014 Spot Bond				100.37453		100.35662			0.00	0	0
Total MBF036 SPOT									0.00	0	0
Total For MBF036									0.00	0	0
MBF036 On 11/11/2016 Spot Bond				100.39360		100.37435			0.00	0	0
Total MBF037 SPOT									0.00	0	0
Total For MBF037									0.00	0	0
MBF037 On 15/04/2015 Spot Bond				100.82347		100.80551			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF038 On 17/04/2017 Spot Bond				100.81468		100.81468			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF039 On 06/08/2015 Spot Bond				100.42585		100.42585			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF040 On 07/08/2016 Spot Bond				100.46842		100.44923			0.00	0	0
Total MBF041 SPOT									0.00	0	0
Total For MBF041									0.00	0	0
MBF041 On 07/08/2017 Spot Bond				100.47971		100.46008			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBP22 On 09/09/2014 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total MBP22U SPOT									0.00	0	0
Total For MBP22U									0.00	0	0
MBP23 On 13/02/2015 Spot Bond			100.00000	85.09499	100.00000	84.90202			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	24.97310	100.00000	24.91261			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	60.96949	100.00000	60.82179			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.47000	105.53790	8.42500	105.68569			1,694,000,000.00	200,000	120,000,000

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 MBSA01 SPOT									1,694,000,000.00	200,000	120,000,000
Total For MBSA01									1,694,000,000.00	200,000	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.36000	105.44264	8.31500	105.59103			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MCB3W On 13/12/2014 Spot Bond				101.73946		101.71754			0.00	0	0
Total MCB3M SPOT									0.00	0	0
Total For MCB3M									0.00	0	0
MCB5W On 13/12/2014 Spot Bond				101.61773		101.59734			0.00	0	0
Total MCB5M SPOT									0.00	0	0
Total For MCB5M									0.00	0	0
MCB6W On 13/01/2015 Spot Bond				100.91719		100.89774			0.00	0	0
Total MCB6M SPOT									0.00	0	0
Total For MCB6M									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				102.75705		102.75705			0.00	0	0
Total MEFSA1 SPOT									0.00	0	0
Total For MEFSA1									0.00	0	0
MEFSA On 05/10/2014 Spot Bond				102.77691		102.77691			0.00	0	0
Total MEFSA2 SPOT									0.00	0	0
Total For MEFSA2									0.00	0	0
MEFSA On 05/10/2016 Spot Bond				102.87621		102.87621			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				101.02898		101.02898			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				101.08000		101.08000			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			7.73500	105.12980	7.66500	105.24252			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			8.54000	104.32732	8.49500	104.46716			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.38000	104.86914	9.33500	105.08347			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.41000	102.74839	6.33000	102.75389				0.00	0	0
Total MET01 SPOT										0.00	0	0
Total For MET01										0.00	0	0
MFS1A On 20/12/2015 Spot Bond				101.37027		101.35107				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				101.42077		101.40088				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.32500	105.72127	9.32500	105.72127				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			7.61000	104.81475	7.59500	104.80829				0.00	0	4,990,000,000
Total MGL01 SPOT										0.00	0	4,990,000,000
Total For MGL01										0.00	0	4,990,000,000
MIIL01 On 31/05/2015 Spot Bond				100.07835		100.05888				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			8.66000	102.53250	8.59000	102.67730				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				101.52787		101.50754				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.25500	108.52273	9.21000	108.71903				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	16.45481	100.00000	16.41495				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				100.46687		100.44966				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			8.36000	102.45837	8.29000	102.60475				0.00	0	60,000,000

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 MQB02 SPOT									0.00	0	60,000,000
Total For MQB02									0.00	0	60,000,000
MTN03 On 13/07/2015 Spot Bond			7.71000	102.62964	7.69500	102.62102			154,200,000,000.00	20,000,000	980,000,000
Total MTN03 SPOT									154,200,000,000.00	20,000,000	980,000,000
Total For MTN03									154,200,000,000.00	20,000,000	980,000,000
MTN04 On 13/07/2017 Spot Bond			8.30000	105.96074	8.23000	106.11794			0.00	0	510,000,000
Total MTN04 SPOT									0.00	0	510,000,000
Total For MTN04									0.00	0	510,000,000
N4A211On 14/08/2020 Spot Bond			100.89771	6.36937	100.89771	6.35381			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	6.45397	100.61875	6.43825			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
N4A311On 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
N4A411On 14/08/2020 Spot Bond				100.37660		100.35636			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				100.37900		100.35862			0.00	0	0
Total N4A502 SPOT									0.00	0	0
Total For N4A502									0.00	0	0
N4B505 On 14/08/2020 Spot Bond				100.40995		100.38794			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C508 On 14/08/2020 Spot Bond				100.44579		100.42189				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68U On 14/08/2020 Spot Bond			100.00000	0.61814	100.00000	0.61664				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68U On 14/08/2020 Spot Bond			100.00000	0.61814	100.00000	0.61664				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			8.85500	98.93648	8.81000	99.16679				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10A On 25/07/2016 Spot Bond			7.57000	99.57708	7.49000	99.69509				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.89500	102.44472	8.84500	102.65667				0.00	0	200,000,000
Total NBK11A SPOT										0.00	0	200,000,000
Total For NBK11A										0.00	0	200,000,000
NBK11B On 27/10/2014 Spot Bond				100.76178		100.74432				0.00	0	0
Total NBK11B SPOT										0.00	0	0
Total For NBK11B										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			8.70500	107.56339	8.66000	107.76453				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12B On 20/02/2015 Spot Bond				100.29154		100.27218				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.19000	107.79014	9.14500	108.05278				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13B On 21/02/2017 Spot Bond				101.47067		101.45252				0.00	0	70,000,000
Total NBK13B SPOT										0.00	0	70,000,000
Total For NBK13B										0.00	0	70,000,000
NBK14A On 26/06/2021 Spot Bond			8.86000	103.75310	8.86000	103.75310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.35192		100.24996			0.00	2,000,000,000	1,000,000,000
Total NBK14B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK14B									0.00	2,000,000,000	1,000,000,000
NBK15I On 27/08/2017 Spot Bond				101.53050		101.42977			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.96788		100.94952			0.00	0	10,000,000
Total NBK16B SPOT									0.00	0	10,000,000
Total For NBK16B									0.00	0	10,000,000
NBK17I On 28/11/2016 Spot Bond				100.16419		100.22281			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				101.30703		101.30703			0.00	0	200,000,000
Total NBK18B SPOT									0.00	0	200,000,000
Total For NBK18B									0.00	0	200,000,000
NBK19I On 26/06/2017 Spot Bond				101.23671		101.21774			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				101.28300		101.28300			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.31000	108.07120	7.29500	108.06522			1,462,000,000.00	200,000	670,000,000
Total NBK2A SPOT									1,462,000,000.00	200,000	670,000,000
Total For NBK2A									1,462,000,000.00	200,000	670,000,000
NBK2B On 15/09/2015 Spot Bond				103.02201		103.00337			0.00	0	4,000,000
Total NBK2B SPOT									0.00	0	4,000,000
Total For NBK2B									0.00	0	4,000,000
NBK3A On 09/09/2019 Spot Bond			8.37000	117.64680	8.32500	117.81591			8,370,000,000.00	1,000,000	430,000,000
Total NBK3A SPOT									8,370,000,000.00	1,000,000	430,000,000
Total For NBK3A									8,370,000,000.00	1,000,000	430,000,000
NBK4 On 28/10/2024 Spot Bond			10.54500	36.12515	10.54500	36.12515			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			7.51000	104.88800	7.49500	104.87610			0.00	0	1,350,000,000

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 NBK6A SPOT										0.00	0	1,350,000,000
Total For NBK6A										0.00	0	1,350,000,000
NBK6B On 19/04/2015 Spot Bond				101.19789		101.17779				0.00	0	10,000,000
Total NBK6B SPOT										0.00	0	10,000,000
Total For NBK6B										0.00	0	10,000,000
NBK7B On 19/04/2020 Spot Bond				100.93903		100.91653				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			7.81000	106.36853	7.79500	106.36836				0.00	0	450,000,000
Total NBK9A SPOT										0.00	0	450,000,000
Total For NBK9A										0.00	0	450,000,000
NBK9B On 23/03/2016 Spot Bond				101.36373		101.34383				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 28/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN43 SPOT										0.00	0	0
Total For NCLN43										0.00	0	0
NCLN4 On 17/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN44 SPOT										0.00	0	0
Total For NCLN44										0.00	0	0
NCLN4 On 22/09/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN45 SPOT										0.00	0	0
Total For NCLN45										0.00	0	0
NCLN4 On 20/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN46 SPOT										0.00	0	0
Total For NCLN46										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.74159		100.72235				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				102.33030		102.31182				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				101.20343		101.18131				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				101.02722		101.00507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5: On 01/06/2015 Spot Bond				100.02029		100.00006				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				91.59211		91.59211				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6: On 02/12/2015 Spot Bond				100.00001		99.98080				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				100.79372		100.77253				0.00	0	0
Total NCLN64 SPOT										0.00	0	0
Total For NCLN64										0.00	0	0
NCLN6: On 29/01/2016 Spot Bond				100.71445		100.69312				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				87.88556		87.88556				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				101.36220		101.36220				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				100.38581		100.36382				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				101.48639		101.46560				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				101.40561		101.38593				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				101.94000		101.92009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN7:On 20/03/2016 Spot Bond				101.35609		101.33709				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				101.32290		101.32290				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				101.32191		101.32191				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				100.62325		100.60338				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				101.53510		101.53510				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			9.71500	110.45040	9.71500	110.45040				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				101.52519		101.52519				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			9.75000	109.25331	9.75000	109.25331				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				101.53510		101.53510				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				101.37251		101.37251				0.00	0	100,000,000
Total NCLN88 SPOT										0.00	0	100,000,000
Total For NCLN88										0.00	0	100,000,000
NCLN8:On 20/03/2017 Spot Bond				101.37475		101.37475				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				101.25557		101.25557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.38075		100.38075				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			8.65000	106.67524	8.63500	106.66559				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				100.90989		100.88569				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				101.86731		101.86731				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			9.70500	108.88394	9.70500	108.88394				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				104.63996		104.63996				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.96221		100.94439				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			11.75000	114.96921	11.68000	115.17743				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				110.07052		110.06187				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				100.42527		100.40173				0.00	0	0
Total NHM001 SPOT										0.00	0	0
Total For NHM001										0.00	0	0
NILB10 On 08/12/2016 Spot Bond			2.19000	167.44844	2.22000	167.31423				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.42500	105.22723	8.37500	105.43865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				99.86139		99.84387				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NPL09 On 10/09/2014 Spot Bond				101.42268		101.42268				0.00	0	0
Total NPL09 SPOT										0.00	0	0
Total For NPL09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.00500	106.62134	9.00500	106.62134				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.22339		100.20303				0.00	0	0
Total NQ1A11 SPOT										0.00	0	0
Total For NQ1A11										0.00	0	0
NQ1A1 On 22/05/2015 Spot Bond				100.39409		100.37533				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				100.21156		100.19228				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.21900		100.19904				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				100.21456		100.19501				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.20500	108.12844	9.20500	108.12844				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				100.21906		100.19910				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				100.22344		100.20308				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				100.22048		100.20039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.40500	106.56442	9.40500	106.56442				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				100.22944		100.20854				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				100.22640		100.20577				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				100.22789		100.20712				0.00	0	0
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.28237		100.25661				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				100.26443		100.24032				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				100.23232		100.21115				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.23000	117.27115	8.18500	117.41799				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			8.82000	123.79267	8.77500	124.05494				0.00	0	10,200,000,000
Total NRA022 SPOT										0.00	0	10,200,000,000
Total For NRA022										0.00	0	10,200,000,000
NRA02: On 31/05/2023 Spot Bond			2.08500	172.75821	2.11500	172.35883				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			9.30500	126.09590	9.25500	126.52081				0.00	0	10,000,000,000
Total NRA028 SPOT										0.00	0	10,000,000,000
Total For NRA028										0.00	0	10,000,000,000
NTC12 On 25/08/2016 Spot Bond				100.70010		100.67915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC12 SPOT										0.00	0	0
Total For NTC12										0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.64034		100.61995				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				101.28844		101.26968				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				101.43476		101.41389				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				99.89604		100.01694				0.00	4,000,000,000	2,000,000,000
Total NTC17 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NTC17										0.00	4,000,000,000	2,000,000,000
NTC18 On 27/02/2019 Spot Bond				100.12416		100.02033				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.03669		100.08941				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				100.11856		100.11856				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	15.81667	100.00000	15.77835				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	41.13076	100.00000	41.03112				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			7.36000	104.79351	7.34500	104.78935				0.00	0	0
Total OML01 SPOT										0.00	0	0
Total For OML01										0.00	0	0
OTCA2 On 31/07/2016 Spot Bond			100.00000	22.71910	100.00000	22.66406				0.00	0	0
Total OTCA2U SPOT										0.00	0	0
Total For OTCA2U										0.00	0	0
PBET0 On 13/09/2015 Spot Bond				96.70000		96.70000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	63.75344	100.00000	63.59899				0.00	0	0
Total PCF03 SPOT										0.00	0	0
Total For PCF03										0.00	0	0
PMM10 On 14/05/2015 Spot Bond				100.43374		100.41430				0.00	0	0
Total PMM10 SPOT										0.00	0	0
Total For PMM10										0.00	0	0
PMM11 On 23/01/2015 Spot Bond				100.72301		100.72301				0.00	0	0
Total PMM11 SPOT										0.00	0	0
Total For PMM11										0.00	0	0
PMM12 On 02/03/2015 Spot Bond				99.98107		99.98107				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				99.89256		99.87446				0.00	0	0
Total PMM13 SPOT										0.00	0	0
Total For PMM13										0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.47032		100.47032				0.00	0	0
Total PMM14 SPOT										0.00	0	0
Total For PMM14										0.00	0	0
PPC00 On 28/03/2016 Spot Bond				101.37272		101.66332				0.00	2,525,000,000	1,165,000,000
Total PPC001 SPOT										0.00	2,525,000,000	1,165,000,000
Total For PPC001										0.00	2,525,000,000	1,165,000,000
PPC00 On 31/12/2018 Spot Bond				101.62783		101.60799				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00 On 31/10/2019 Spot Bond				101.24186		101.22154				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00 On 30/06/2021 Spot Bond			9.31000	104.10861	9.31000	104.10861				0.00	0	10,000,000
Total PPC004 SPOT										0.00	0	10,000,000
Total For PPC004										0.00	0	10,000,000
PRE1A On 27/01/2028 Spot Bond				100.67308		100.65354				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				100.69257		100.67248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1A2 SPOT										0.00	0	0
Total For PRE1A2										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.70134		100.68101				0.00	0	500,000,000
Total PRE1A3 SPOT										0.00	0	500,000,000
Total For PRE1A3										0.00	0	500,000,000
PRE1B On 27/01/2028 Spot Bond				100.72082		100.69994				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				100.80451		100.78129				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.82396		100.80019				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				100.70745		100.68502				0.00	0	0
Total PTH01 SPOT										0.00	0	0
Total For PTH01										0.00	0	0
R009 On 15/09/2014 Spot Bond			6.61000	106.49928	6.59500	106.48065				0.00	0	0
Total R009 SPOT										0.00	0	0
Total For R009										0.00	0	0
R009P On 15/09/2014 Spot Bond			6.26500	99.77736	6.18500	99.76333				0.00	0	0
Total R009P SPOT										0.00	0	0
Total For R009P										0.00	0	0
R010P On 21/12/2025 Spot Bond			7.84000	41.93544	7.79000	42.15530				0.00	0	0
Total R010P SPOT										0.00	0	0
Total For R010P										0.00	0	0
R157 On 15/09/2015 Spot Bond			6.62000	113.04251	6.54000	113.10566			389,079,930,582,000.00	1,116,175,216,100	739,200,254,900	
Total R157 SPOT									389,079,930,582,000.00	1,116,175,216,100	739,200,254,900	
Total For R157									389,079,930,582,000.00	1,116,175,216,100	739,200,254,900	
R158 On 15/09/2015 Spot Bond			6.47000	113.19810	6.50000	113.14728			64,700,000,000,000.00	10,000,000,000	12,300,000,000	
Total R158 SPOT									64,700,000,000,000.00	10,000,000,000	12,300,000,000	
Total For R158									64,700,000,000,000.00	10,000,000,000	12,300,000,000	
R158P On 15/09/2015 Spot Bond			6.51000	93.58257	6.49500	93.58039			0.00	0	0	
Total R158P SPOT									0.00	0	0	
Total For R158P									0.00	0	0	
R159 On 15/09/2016 Spot Bond			6.61000	119.18843	6.59500	119.19790			235,329,335,675,000.00	35,602,017,500	62,512,375,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R159 SPOT									15,329,335,675,000.00	35,602,017,500	62,512,375,300
Total For R159									15,329,335,675,000.00	35,602,017,500	62,512,375,300
R159P On 15/09/2016 Spot Bond			6.44000	87.89661	6.42500	87.90751			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			8.02000	121.23755	7.97000	121.64927			847,706,334,386,000.00	978,516,999,300	1,626,238,950,000
Total R186 SPOT									17,706,334,386,000.00	978,516,999,300	1,626,238,950,000
Total For R186									17,706,334,386,000.00	978,516,999,300	1,626,238,950,000
R187P On 21/12/2026 Spot Bond			7.76000	39.20091	7.71000	39.42557			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			7.68000	36.70132	7.63000	36.92959			0.00	0	0
Total R188P SPOT									0.00	0	0
Total For R188P									0.00	0	0
R197 On 07/12/2023 Spot Bond			1.68000	285.43590	1.71000	284.75258			5,537,952,840,000.00	3,296,400,500	19,823,707,200
Total R197 SPOT									5,537,952,840,000.00	3,296,400,500	19,823,707,200
Total For R197									5,537,952,840,000.00	3,296,400,500	19,823,707,200
R201 On 21/12/2014 Spot Bond			5.89500	102.55307	5.81500	102.56131			17,685,000,000,000.00	3,000,000,000	55,810,881,800
Total R201 SPOT									17,685,000,000,000.00	3,000,000,000	55,810,881,800
Total For R201									17,685,000,000,000.00	3,000,000,000	55,810,881,800
R202 On 07/12/2033 Spot Bond			1.82000	229.53051	1.82000	229.49818			910,004,368,000.00	500,002,400	145,934,168,300
Total R202 SPOT									910,004,368,000.00	500,002,400	145,934,168,300
Total For R202									910,004,368,000.00	500,002,400	145,934,168,300
R2023 On 28/02/2023 Spot Bond			7.79000	99.79682	7.74500	100.05171			051,174,483,991,000.00	263,308,662,900	534,206,027,600
Total R2023 SPOT									1,174,483,991,000.00	263,308,662,900	534,206,027,600
Total For R2023									1,174,483,991,000.00	263,308,662,900	534,206,027,600
R203 On 15/09/2017 Spot Bond			6.80000	107.74610	6.73000	107.92062			663,480,349,360,000.00	538,747,110,200	641,209,724,100
Total R203 SPOT									13,480,349,360,000.00	538,747,110,200	641,209,724,100
Total For R203									13,480,349,360,000.00	538,747,110,200	641,209,724,100
R2030 On 31/01/2030 Spot Bond			8.49000	96.53627	8.46500	96.72118			929,880,373,789,000.00	345,097,806,100	467,332,419,800
Total R2030 SPOT									19,880,373,789,000.00	345,097,806,100	467,332,419,800
Total For R2030									19,880,373,789,000.00	345,097,806,100	467,332,419,800
R2032 On 31/03/2032 Spot Bond			8.62000	100.16400	8.59500	100.36002			697,629,000,000,000.00	312,950,000,000	338,700,000,000
Total R2032 SPOT									17,629,000,000,000.00	312,950,000,000	338,700,000,000
Total For R2032									17,629,000,000,000.00	312,950,000,000	338,700,000,000
R2037 On 31/01/2037 Spot Bond			8.70000	98.79105	8.67000	99.05806			463,552,842,330,000.00	53,281,935,900	168,984,709,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 SPOT									3,552,842,330,000.00	53,281,935,900	168,984,709,100
Total For R2037									3,552,842,330,000.00	53,281,935,900	168,984,709,100
R204 On 21/12/2018 Spot Bond			7.12000	104.79025	7.07500	104.93800			397,466,844,352,000.00	477,172,309,600	433,385,585,200
Total R204 SPOT									17,466,844,352,000.00	477,172,309,600	433,385,585,200
Total For R204									17,466,844,352,000.00	477,172,309,600	433,385,585,200
R2044 On 31/01/2044 Spot Bond			8.76500	100.61350	8.73500	100.90533			591,724,000,000,000.00	181,600,000,000	147,690,000,000
Total R2044 SPOT									11,724,000,000,000.00	181,600,000,000	147,690,000,000
Total For R2044									11,724,000,000,000.00	181,600,000,000	147,690,000,000
R2048 On 28/02/2048 Spot Bond			8.76000	99.93964	8.73000	100.23966			423,031,008,656,000.00	504,912,215,600	365,516,539,600
Total R2048 SPOT									23,031,008,656,000.00	504,912,215,600	365,516,539,600
Total For R2048									23,031,008,656,000.00	504,912,215,600	365,516,539,600
R207 On 15/01/2020 Spot Bond			7.37500	100.40672	7.32500	100.60503			143,868,139,662,500.00	155,100,764,700	523,074,060,000
Total R207 SPOT									13,868,139,662,500.00	155,100,764,700	523,074,060,000
Total For R207									13,868,139,662,500.00	155,100,764,700	523,074,060,000
R208 On 31/03/2021 Spot Bond			7.55500	98.73795	7.51000	98.94245			895,179,891,268,000.00	250,851,077,600	777,642,949,200
Total R208 SPOT									15,179,891,268,000.00	250,851,077,600	777,642,949,200
Total For R208									15,179,891,268,000.00	250,851,077,600	777,642,949,200
R209 On 31/03/2036 Spot Bond			8.62500	79.55486	8.59000	79.81607			431,640,413,712,500.00	513,813,381,300	622,486,470,900
Total R209 SPOT									11,640,413,712,500.00	513,813,381,300	622,486,470,900
Total For R209									11,640,413,712,500.00	513,813,381,300	622,486,470,900
R210 On 31/03/2028 Spot Bond			1.72000	173.46606	1.75000	172.84811			6,525,052,888,000.00	3,793,635,400	24,988,907,400
Total R210 SPOT									6,525,052,888,000.00	3,793,635,400	24,988,907,400
Total For R210									6,525,052,888,000.00	3,793,635,400	24,988,907,400
R211 On 31/01/2017 Spot Bond			0.86000	130.69943	0.90000	130.56200			4,628,705,072,000.00	5,382,215,200	81,752,982,600
Total R211 SPOT									4,628,705,072,000.00	5,382,215,200	81,752,982,600
Total For R211									4,628,705,072,000.00	5,382,215,200	81,752,982,600
R212 On 31/01/2022 Spot Bond			1.57000	135.85465	1.60000	135.56291			17,873,839,270,000.00	11,384,611,000	131,185,199,500
Total R212 SPOT									17,873,839,270,000.00	11,384,611,000	131,185,199,500
Total For R212									17,873,839,270,000.00	11,384,611,000	131,185,199,500
R213 On 28/02/2031 Spot Bond			8.50000	86.86139	8.47500	87.04029			446,373,764,700,000.00	287,808,678,200	419,468,006,800
Total R213 SPOT									16,373,764,700,000.00	287,808,678,200	419,468,006,800
Total For R213									16,373,764,700,000.00	287,808,678,200	419,468,006,800
R214 On 28/02/2041 Spot Bond			8.69500	77.43818	8.66500	77.67169			068,190,571,056,000.00	352,868,380,800	596,217,620,000
Total R214 SPOT									8,190,571,056,000.00	352,868,380,800	596,217,620,000
Total For R214									8,190,571,056,000.00	352,868,380,800	596,217,620,000
R226C On 15/09/2014 Spot Bond			5.86500	99.79155	5.78500	99.77860			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R226C SPOT										0.00	0	0
Total For R226C										0.00	0	0
R227C On 15/03/2015 Spot Bond			6.67000	96.54859	6.65500	96.53892				0.00	0	0
Total R227C SPOT										0.00	0	0
Total For R227C										0.00	0	0
R228C On 15/09/2015 Spot Bond			6.51000	93.58257	6.49500	93.58039				0.00	0	0
Total R228C SPOT										0.00	0	0
Total For R228C										0.00	0	0
R229C On 15/03/2016 Spot Bond			6.43000	90.74038	6.41500	90.74506				0.00	0	0
Total R229C SPOT										0.00	0	0
Total For R229C										0.00	0	0
R230C On 15/09/2016 Spot Bond			6.44000	87.89661	6.42500	87.90751				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			5.90000	98.25298	5.82000	98.26086				0.00	0	0
Total R326C SPOT										0.00	0	0
Total For R326C										0.00	0	0
R327C On 21/06/2015 Spot Bond			6.58000	94.94922	6.56500	94.94350				0.00	0	0
Total R327C SPOT										0.00	0	0
Total For R327C										0.00	0	0
R328C On 21/12/2015 Spot Bond			6.45000	92.07553	6.43500	92.07700				0.00	0	0
Total R328C SPOT										0.00	0	0
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.43000	89.22999	6.41500	89.23794				0.00	0	0
Total R329C SPOT										0.00	0	0
Total For R329C										0.00	0	0
R330C On 21/12/2016 Spot Bond			6.49000	86.33508	6.47500	86.34891				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			6.77500	82.97805	6.70500	83.12058				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			6.82500	80.13127	6.75500	80.29595				0.00	0	0
Total R332C SPOT										0.00	0	0
Total For R332C										0.00	0	0
R333C On 21/06/2018 Spot Bond			7.12500	76.63800	7.08000	76.75009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.10500	74.06318	7.06000	74.18768				0.00	0	0
Total R334C SPOT										0.00	0	0
Total For R334C										0.00	0	0
R335C On 21/06/2019 Spot Bond			7.08500	71.58870	7.04000	71.72467				0.00	0	0
Total R335C SPOT										0.00	0	0
Total For R335C										0.00	0	0
R336C On 21/12/2019 Spot Bond			7.07500	69.17484	7.03000	69.32131				0.00	0	0
Total R336C SPOT										0.00	0	0
Total For R336C										0.00	0	0
R337C On 21/06/2020 Spot Bond			7.33500	65.84586	7.28500	66.01744				0.00	0	0
Total R337C SPOT										0.00	0	0
Total For R337C										0.00	0	0
R338C On 21/12/2020 Spot Bond			7.31500	63.59365	7.26500	63.77480				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			7.47500	60.70941	7.43000	60.87665				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			7.44500	58.64584	7.40000	58.82023				0.00	0	0
Total R340C SPOT										0.00	0	0
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.41500	56.66882	7.37000	56.84973				0.00	0	0
Total R341C SPOT										0.00	0	0
Total For R341C										0.00	0	0
R342C On 21/12/2022 Spot Bond			7.38500	54.77430	7.34000	54.96116				0.00	0	0
Total R342C SPOT										0.00	0	0
Total For R342C										0.00	0	0
R343C On 21/06/2023 Spot Bond			7.34500	53.00344	7.30000	53.19589				0.00	0	0
Total R343C SPOT										0.00	0	0
Total For R343C										0.00	0	0
R344C On 21/12/2023 Spot Bond			7.30500	51.30965	7.26000	51.50723				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			7.96000	46.53344	7.91000	46.74337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R345C SPOT									0.00	0	0
Total For R345C									0.00	0	0
R346C On 21/12/2024 Spot Bond			7.92000	44.93000	7.87000	45.14364			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			7.88000	43.39853	7.83000	43.61548			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			7.84000	41.93544	7.79000	42.15530			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			7.80000	40.53731	7.75000	40.75973			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			7.76000	39.20091	7.71000	39.42557			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			7.72000	37.92321	7.67000	38.14981			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			7.68000	36.70132	7.63000	36.92959			0.00	0	0
Total R352C SPOT									0.00	0	0
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				101.24906		101.22233			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				100.19235		100.16808			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				101.26355		101.23710			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				101.11865		101.09356			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	16.33669	100.00000	16.29711			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB1U SPOT										0.00	0	0
Total For RCSB1U										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	9.46509	100.00000	9.44216				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	20.51792	100.00000	20.46820				0.00	0	0
Total RCSB3U SPOT										0.00	0	0
Total For RCSB3U										0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				101.63944		101.62092				0.00	0	50,000,000
Total RDFB01 SPOT										0.00	0	50,000,000
Total For RDFB01										0.00	0	50,000,000
RDFB0 On 11/03/2018 Spot Bond				99.82064		99.80052				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				102.11310		102.09447				0.00	0	0
Total RDFB03 SPOT										0.00	0	0
Total For RDFB03										0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				101.22716		101.20889				0.00	0	0
Total RDFC13 SPOT										0.00	0	0
Total For RDFC13										0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.24337		100.24337				0.00	0	0
Total RDFC15 SPOT										0.00	0	0
Total For RDFC15										0.00	0	0
RES06 On 18/10/2014 Spot Bond				100.93029		100.90941				0.00	0	0
Total RES06 SPOT										0.00	0	0
Total For RES06										0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.67732		100.65767				0.00	7,000,000,000	3,550,000,000
Total RES12 SPOT										0.00	7,000,000,000	3,550,000,000
Total For RES12										0.00	7,000,000,000	3,550,000,000
RES15 On 12/11/2017 Spot Bond				100.93443		100.91397				0.00	0	100,000,000
Total RES15 SPOT										0.00	0	100,000,000
Total For RES15										0.00	0	100,000,000
RES18 On 05/02/2018 Spot Bond				100.56827		100.54689				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				101.70035		101.68022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES24 SPOT										0.00	0	0
Total For RES24										0.00	0	0
RES25 On 03/10/2014 Spot Bond				101.03992		101.03992				0.00	0	0
Total RES25 SPOT										0.00	0	0
Total For RES25										0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.86264		100.84191				0.00	0	1,000,000,000
Total RES27 SPOT										0.00	0	1,000,000,000
Total For RES27										0.00	0	1,000,000,000
RES29 On 28/11/2016 Spot Bond				100.01969		100.07600				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				99.87868		101.73796				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.41521		100.38606				0.00	0	0
Total RP004 SPOT										0.00	0	0
Total For RP004										0.00	0	0
RP005 On 31/03/2017 Spot Bond				101.91456		101.91456				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				101.02484		101.02484				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.91929		100.91929				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.91929		100.91929				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				101.96569		101.93536				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				102.19329		102.15950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				99.77889		99.75107				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	103.04732	12.35000	103.01377				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP019 On 08/09/2014 Spot Bond				99.86181		99.83862				0.00	0	0
Total RP019 SPOT										0.00	0	0
Total For RP019										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.77616	100.00000	13.74279				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP024 On 13/10/2014 Spot Bond				101.04348		101.04348				0.00	0	0
Total RP024 SPOT										0.00	0	0
Total For RP024										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.95007		100.92728				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				101.83903		101.81586				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.42458		100.40214				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				101.45093		101.45093				0.00	0	0
Total RPG03 SPOT										0.00	0	0
Total For RPG03										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	3.53573	100.00000	3.52708				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04U On 07/10/2016 Spot Bond			100.00000	15.41175	100.00000	15.37441				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07U On 31/01/2016 Spot Bond			100.00000	35.49859	100.00000	35.41260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP07U SPOT									0.00	0	0
Total For RPP07U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	12.92094	100.00000	12.88963			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPP09I On 21/11/2016 Spot Bond			100.00000	22.67998	100.00000	22.62504			0.00	0	0
Total RPP09U SPOT									0.00	0	0
Total For RPP09U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				104.64548		104.64548			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				78.04018		101.40696			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			8.85500	109.13386	8.81000	109.33840		2,656,500,000.00		300,000	760,000,000
Total RW21 SPOT								2,656,500,000.00		300,000	760,000,000
Total For RW21								2,656,500,000.00		300,000	760,000,000
RW23 On 10/12/2023 Spot Bond			9.04000	105.06503	8.99500	105.32417		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0
RW28 On 10/12/2028 Spot Bond			9.65000	106.88058	9.62500	107.05134		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				97.98591		97.98591		0.00		0	0
Total SBC2 SPOT								0.00		0	0
Total For SBC2								0.00		0	0
SBK12 On 24/11/2016 Spot Bond			7.81000	108.98564	7.79500	108.99431		0.00		0	2,150,000,000
Total SBK12 SPOT								0.00		0	2,150,000,000
Total For SBK12								0.00		0	2,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.18191		100.15901		0.00		0	0
Total SBK13 SPOT								0.00		0	0
Total For SBK13								0.00		0	0
SBK14 On 01/12/2017 Spot Bond			8.85000	104.67118	8.78000	104.84352		0.00		0	0
Total SBK14 SPOT								0.00		0	0
Total For SBK14								0.00		0	0
SBK15 On 23/01/2022 Spot Bond				101.95607		101.93596		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				103.02882		103.00954			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				100.73900		100.71630			0.00	55,000,000	55,000,000
Total SBK17 SPOT									0.00	55,000,000	55,000,000
Total For SBK17									0.00	55,000,000	55,000,000
SBK18 On 24/10/2020 Spot Bond				100.89179		100.86871			0.00	50,000,000	50,000,000
Total SBK18 SPOT									0.00	50,000,000	50,000,000
Total For SBK18									0.00	50,000,000	50,000,000
SBK19 On 24/10/2019 Spot Bond				100.87581		100.85314			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			7.26000	104.26786	7.24500	104.25831			112,443,606,000,000.00	15,488,100,000	8,753,800,000
Total SBK7 SPOT									12,443,606,000,000.00	15,488,100,000	8,753,800,000
Total For SBK7									12,443,606,000,000.00	15,488,100,000	8,753,800,000
SBK9 On 10/04/2018 Spot Bond			8.62000	102.64393	8.57500	102.75688			3,448,000,000.00	400,000	2,360,400,000
Total SBK9 SPOT									3,448,000,000.00	400,000	2,360,400,000
Total For SBK9									3,448,000,000.00	400,000	2,360,400,000
SBN27 On 15/09/2015 Spot Bond			8.07000	111.55597	8.05500	111.54724			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			7.93000	111.69813	7.91500	111.68981			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			7.86000	111.76932	7.84500	111.76120			0.00	0	0
Total SBN31 SPOT									0.00	0	0
Total For SBN31									0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.20000	103.96007	8.13000	104.12272			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			8.00500	111.62194	7.99000	111.61340			0.00	0	0
Total SBN34 SPOT									0.00	0	0
Total For SBN34									0.00	0	0
SBN35 On 15/09/2015 Spot Bond			7.97000	111.65748	7.95500	111.64905			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				101.50630		101.48634				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN50 On 23/09/2014 Spot Bond				101.74128		101.71598				0.00	0	0
Total SBN50 SPOT										0.00	0	0
Total For SBN50										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				101.25409		101.23261				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			7.85000	106.76115	7.78000	106.92939				0.00	0	30,000,000
Total SBS13 SPOT										0.00	0	30,000,000
Total For SBS13										0.00	0	30,000,000
SBS15 On 26/04/2016 Spot Bond				101.38704		101.36835				0.00	3,000,000,000	1,500,000,000
Total SBS15 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS15										0.00	3,000,000,000	1,500,000,000
SBS16 On 22/09/2018 Spot Bond				101.41316		101.39259				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				105.45497		105.44547				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.70500	109.40567	8.66000	109.61893				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			9.67000	105.60363	9.62000	105.92969				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.40116		100.37830				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				100.57922		100.56099				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				100.40797		100.38768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS23 SPOT									0.00	0	0
Total For SBS23									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				102.61583		102.60028			0.00	6,000,000,000	3,000,000,000
Total SBS24 SPOT									0.00	6,000,000,000	3,000,000,000
Total For SBS24									0.00	6,000,000,000	3,000,000,000
SBS25 On 24/05/2019 Spot Bond			8.21000	104.95494	8.16500	105.10846			18,883,000,000.00	2,300,000	1,160,000,000
Total SBS25 SPOT									18,883,000,000.00	2,300,000	1,160,000,000
Total For SBS25									18,883,000,000.00	2,300,000	1,160,000,000
SBS26l On 28/02/2017 Spot Bond			100.00000	13.31462	100.00000	13.28531			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.33000	105.30755	9.28500	105.57011			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				100.93009		100.91138			0.00	0	80,000,000
Total SBS28 SPOT									0.00	0	80,000,000
Total For SBS28									0.00	0	80,000,000
SBS29 On 12/06/2019 Spot Bond			8.84000	101.34947	8.79500	101.49757			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.72000	98.43475	8.67000	98.76632			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.81516		101.51952			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			9.67000	102.99709	9.62000	103.33613			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.25500	99.13472	9.21000	99.33865			4,627,500,000.00	500,000	500,000
Total SBS4 SPOT									4,627,500,000.00	500,000	500,000
Total For SBS4									4,627,500,000.00	500,000	500,000
SBS9 On 07/07/2016 Spot Bond			7.66000	108.10299	7.64500	108.10741			0.00	0	320,000,000
Total SBS9 SPOT									0.00	0	320,000,000
Total For SBS9									0.00	0	320,000,000
SBS11 On 07/12/2023 Spot Bond			2.24000	273.65481	2.24000	273.65481			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI12 On 31/01/2017 Spot Bond			1.54500	128.60715	1.54500	128.60715			1,390,500,000,000.00	900,000,000	2,609,700,000
Total SBSI12 SPOT									1,390,500,000,000.00	900,000,000	2,609,700,000
Total For SBSI12									1,390,500,000,000.00	900,000,000	2,609,700,000
SCM10 On 15/09/2017 Spot Bond				106.76000		106.76000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.96782		100.96782			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	16.25646	100.00000	16.21708			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			2.17000	126.74710	2.17000	126.74710			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	102.69212	6.50000	102.67417			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				101.68564		101.66301			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				101.30245		101.28127			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				103.35846		103.33932			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			8.83000	101.33629	8.76000	101.48422		1,766,000,000.00		200,000	260,000,000
Total SHS05 SPOT								1,766,000,000.00		200,000	260,000,000
Total For SHS05								1,766,000,000.00		200,000	260,000,000
SHS06 On 12/12/2017 Spot Bond				100.63379		102.62550			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS07 On 10/04/2016 Spot Bond				101.37306		101.35272			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				101.39732		101.39732			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				101.28746		101.26869			0.00	0	0
Total SHS09 SPOT									0.00	0	0
Total For SHS09									0.00	0	0
SHS11 On 19/11/2016 Spot Bond			100.00000	13.88536	100.00000	13.85172			0.00	0	700,000,000
Total SHS11U SPOT									0.00	0	700,000,000
Total For SHS11U									0.00	0	700,000,000
SHS12 On 12/12/2016 Spot Bond				99.80033		101.64127			0.00	0	0
Total SHS12 SPOT									0.00	0	0
Total For SHS12									0.00	0	0
SHS13 On 21/05/2015 Spot Bond			100.00000	55.28957	100.00000	55.11695			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				101.55719		101.53647			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS15I On 19/09/2014 Spot Bond			100.00000	95.54974	100.00000	95.30026				0.00	0	0
Total SHS15U SPOT										0.00	0	0
Total For SHS15U										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	24.55268	100.00000	24.49320				0.00	0	0
Total SHS16U SPOT										0.00	0	0
Total For SHS16U										0.00	0	0
SHS17I On 30/09/2016 Spot Bond			100.00000	27.49946	100.00000	27.41359				0.00	0	0
Total SHS17U SPOT										0.00	0	0
Total For SHS17U										0.00	0	0
SHS18I On 30/11/2016 Spot Bond			100.00000	20.66846	100.00000	20.60394				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.09500	105.61893	9.09500	105.61893				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				100.42105		100.42105				0.00	0	0
Total SHS20 SPOT										0.00	0	0
Total For SHS20										0.00	0	0
SHS21 On 06/04/2015 Spot Bond				100.46269		100.46269				0.00	0	0
Total SHS21 SPOT										0.00	0	0
Total For SHS21										0.00	0	0
SLI2 On 15/08/2016 Spot Bond			7.86000	103.62598	7.84500	103.63153				0.00	0	1,740,000,000
Total SLI2 SPOT										0.00	0	1,740,000,000
Total For SLI2										0.00	0	1,740,000,000
SLI3 On 15/08/2023 Spot Bond			8.72000	100.35174	8.67500	100.47640				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.15000	104.09231	8.08000	104.25536				0.00	0	1,920,000,000
Total SNT01 SPOT										0.00	0	1,920,000,000
Total For SNT01										0.00	0	1,920,000,000
SPDA2 On 21/08/2016 Spot Bond				100.23902		100.21830				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				100.51223		100.49272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA3 SPOT									0.00	0	0
Total For SPDA3									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.24070		100.21984			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.68043		100.65882			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			7.90000	104.59478	7.83000	104.69181		79,547,944,000,000.00	10,069,360,000	10,501,360,000	
Total SSA01 SPOT								'9,547,944,000,000.00	10,069,360,000	10,501,360,000	
Total For SSA01								'9,547,944,000,000.00	10,069,360,000	10,501,360,000	
SSA02 On 20/04/2015 Spot Bond				101.00296		100.98303		0.00	0	0	
Total SSA02 SPOT								0.00	0	0	
Total For SSA02								0.00	0	0	
SSA04 On 16/04/2016 Spot Bond				101.25024		101.23098		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				100.93576		100.91505		0.00	3,000,000,000	1,500,000,000	
Total SSA05 SPOT								0.00	3,000,000,000	1,500,000,000	
Total For SSA05								0.00	3,000,000,000	1,500,000,000	
SSA06 On 16/04/2020 Spot Bond			9.10500	98.52577	9.06000	98.69128		11,836,500,000.00	1,300,000	1,420,000,000	
Total SSA06 SPOT								11,836,500,000.00	1,300,000	1,420,000,000	
Total For SSA06								11,836,500,000.00	1,300,000	1,420,000,000	
SSN00 On 01/03/2017 Spot Bond				100.02067		100.00004		0.00	0	0	
Total SSN001 SPOT								0.00	0	0	
Total For SSN001								0.00	0	0	
SSN00 On 26/03/2017 Spot Bond				101.47267		101.45024		0.00	0	0	
Total SSN002 SPOT								0.00	0	0	
Total For SSN002								0.00	0	0	
SSN00 On 25/04/2017 Spot Bond				100.82014		100.79827		0.00	0	0	
Total SSN003 SPOT								0.00	0	0	
Total For SSN003								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			9.16300	91.12390	9.11800	91.30441		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			8.55500	93.91238	9.18000	91.02513		72,717,500,000,000.00	8,500,000,000	11,000,000,000	

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 SSN005 SPOT									'2,717,500,000,000.00	8,500,000,000	11,000,000,000
Total For SSN005									'2,717,500,000,000.00	8,500,000,000	11,000,000,000
SSN005 On 21/12/2014 Spot Bond			7.14000	102.17639	7.06000	102.18116			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN006 On 15/01/2020 Spot Bond			8.63500	95.10043	8.58500	95.28254			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN007 On 18/06/2017 Spot Bond				101.59839		101.57681			0.00	0	0
Total SSN008 SPOT									0.00	0	0
Total For SSN008									0.00	0	0
SSN008 On 15/09/2017 Spot Bond			7.98000	104.54354	7.91000	104.70800			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN009 On 31/01/2025 Spot Bond			2.44000	108.66130	2.44000	108.66130			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN011 On 21/12/2018 Spot Bond			8.02500	101.46554	8.02500	101.46554			0.00	0	0
Total SSN012 SPOT									0.00	0	0
Total For SSN012									0.00	0	0
SSN012 On 26/08/2018 Spot Bond				100.16114		100.16114			0.00	0	0
Total SSN015 SPOT									0.00	0	0
Total For SSN015									0.00	0	0
SSN015 On 21/12/2026 Spot Bond			9.39000	110.03545	9.39000	110.03545			93,900,000,000,000.00	10,000,000,000	5,000,000,000
Total SSN017 SPOT									13,900,000,000,000.00	10,000,000,000	5,000,000,000
Total For SSN017									13,900,000,000,000.00	10,000,000,000	5,000,000,000
SSN017 On 02/09/2016 Spot Bond				99.99995		99.98165			0.00	0	0
Total SSN018 SPOT									0.00	0	0
Total For SSN018									0.00	0	0
SSN018 On 04/09/2014 Spot Bond				99.96216		99.94315			0.00	0	0
Total SSN019 SPOT									0.00	0	0
Total For SSN019									0.00	0	0
SSN019 On 18/09/2014 Spot Bond				101.51550		101.49502			0.00	0	0
Total SSN020 SPOT									0.00	0	0
Total For SSN020									0.00	0	0
SSN020 On 28/02/2031 Spot Bond			9.70500	77.98360	9.70500	77.98360			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.89054		100.86915				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 04/03/2019 Spot Bond				99.93340		99.93340				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN025 On 16/01/2019 Spot Bond				100.88296		100.88296				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SY1103 On 29/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1103 SPOT										0.00	0	0
Total For SY1103										0.00	0	0
SY1107 On 09/09/2014 Spot Bond				99.86864		99.86864				0.00	0	0
Total SY1107 SPOT										0.00	0	0
Total For SY1107										0.00	0	0
SY1108 On 10/09/2014 Spot Bond				99.85246		99.85246				0.00	0	0
Total SY1108 SPOT										0.00	0	0
Total For SY1108										0.00	0	0
SY1113 On 16/09/2014 Spot Bond				99.75383		99.75383				0.00	0	0
Total SY1113 SPOT										0.00	0	0
Total For SY1113										0.00	0	0
SY1127 On 21/10/2014 Spot Bond				99.15605		99.15605				0.00	0	0
Total SY1127 SPOT										0.00	0	0
Total For SY1127										0.00	0	0
SY1133 On 29/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1133 SPOT										0.00	0	0
Total For SY1133										0.00	0	0
SY1134 On 29/08/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1134 SPOT										0.00	0	0
Total For SY1134										0.00	0	0
SY1136 On 05/09/2014 Spot Bond				99.93326		99.93326				0.00	0	0
Total SY1136 SPOT										0.00	0	0
Total For SY1136										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				99.57580		99.57580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1139 On 11/09/2014 Spot Bond				99.83205		99.83205				0.00	0	0
Total SY1139 SPOT										0.00	0	0
Total For SY1139										0.00	0	0
SY1140 On 09/09/2014 Spot Bond				99.86493		99.86493				0.00	0	0
Total SY1140 SPOT										0.00	0	0
Total For SY1140										0.00	0	0
SY1141 On 15/09/2014 Spot Bond				99.76906		99.76906				0.00	0	0
Total SY1141 SPOT										0.00	0	0
Total For SY1141										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	83.33333	100.00000	83.14351				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				98.65922		98.65922				0.00	0	0
Total SY1143 SPOT										0.00	0	0
Total For SY1143										0.00	0	0
SY1144 On 22/09/2014 Spot Bond				99.64159		99.64159				0.00	0	0
Total SY1144 SPOT										0.00	0	0
Total For SY1144										0.00	0	0
SY1146 On 16/09/2014 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total SY1146 SPOT										0.00	0	0
Total For SY1146										0.00	0	0
SY1147 On 22/09/2014 Spot Bond			100.00000	94.80519	100.00000	94.55959				0.00	0	0
Total SY1147 SPOT										0.00	0	0
Total For SY1147										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				99.06129		99.06129				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				99.72642		99.72642				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1152 On 22/09/2014 Spot Bond				99.64038		99.64038				0.00	0	0
Total SY1152 SPOT										0.00	0	0
Total For SY1152										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				98.55657		98.55657				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1155 On 26/09/2014 Spot Bond				99.56957		99.56957				0.00	0	0
Total SY1155 SPOT										0.00	0	0
Total For SY1155										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				98.73576		98.73576				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1157 On 29/09/2014 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total SY1157 SPOT										0.00	0	0
Total For SY1157										0.00	0	0
SY1158 On 01/12/2014 Spot Bond			100.00000	80.21978	100.00000	80.04386				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1159 On 29/09/2014 Spot Bond			100,000.00000	1.33382	100,000.00000	1.28680				0.00	0	0
Total SY1159 SPOT										0.00	0	0
Total For SY1159										0.00	0	0
SZ18 On 30/09/2015 Spot Bond			7.07000	104.59762	7.05500	104.59368				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			8.63000	106.40474	8.58000	106.73944				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF105L On 25/10/2014 Spot Bond			100.00000	88.58126	100.00000	88.36985				0.00	0	0
Total TF105U SPOT										0.00	0	0
Total For TF105U										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	37.75075	100.00000	37.65930				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				100.84298		100.82402				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				100.52392		100.50487				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				99.99988		99.98148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS121 On 20/02/2015 Spot Bond				100.20268		100.20268			0.00	0	0
Total TFS121 SPOT									0.00	0	0
Total For TFS121									0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.31980		101.30130			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				101.39052		101.37105			0.00	0	147,000,000
Total TFS123 SPOT									0.00	0	147,000,000
Total For TFS123									0.00	0	147,000,000
TFS125 On 23/10/2014 Spot Bond				99.08819		99.08819			0.00	0	0
Total TFS125 SPOT									0.00	0	0
Total For TFS125									0.00	0	0
TFS126 On 21/11/2014 Spot Bond				98.58045		98.58045			0.00	0	0
Total TFS126 SPOT									0.00	0	0
Total For TFS126									0.00	0	0
TFS127 On 04/12/2014 Spot Bond				98.39311		98.39311			0.00	0	0
Total TFS127 SPOT									0.00	0	0
Total For TFS127									0.00	0	0
TFS83 On 28/07/2015 Spot Bond				100.65308		100.63407			0.00	0	50,000,000
Total TFS83 SPOT									0.00	0	50,000,000
Total For TFS83									0.00	0	50,000,000
TFS84 On 28/07/2016 Spot Bond			7.86000	102.29567	7.84500	102.30059			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				100.87216		100.87216			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				100.89633		100.89633			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	100.96470	7.83000	100.94363		40,716,000,000,000.00	5,200,000,000	2,600,000,000	
Total TH10A3 SPOT								10,716,000,000,000.00	5,200,000,000	2,600,000,000	
Total For TH10A3								10,716,000,000,000.00	5,200,000,000	2,600,000,000	
TH10A4 On 18/07/2017 Spot Bond				100.85886		100.85886			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.88908		100.88908				0.00	0	330,000,000
Total TH10A5 SPOT										0.00	0	330,000,000
Total For TH10A5										0.00	0	330,000,000
TH10A5 On 18/07/2017 Spot Bond				100.89810		100.89810				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 On 18/10/2038 Spot Bond				100.85886		100.85886				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.88908		100.88908				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	100.88323	7.16000	100.86395				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.94827		100.94827				0.00	343,689,228	171,844,614
Total TH10B1 SPOT										0.00	343,689,228	171,844,614
Total For TH10B1										0.00	343,689,228	171,844,614
TH10B1 On 18/07/2017 Spot Bond				100.94344		100.94344				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				101.05917		101.05917				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				101.04353		101.04353				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				101.51444		101.51444				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				101.46077		101.46077				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				100.85764		100.85764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.89633		100.89633				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	100.95655	8.73000	100.95655				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2041 Spot Bond				100.85401		100.85401				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2041 Spot Bond				100.88908		100.88908				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			8.54500	99.77741	8.54500	99.77741				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				100.84676		100.84676				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.88908		100.88908				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				100.95067		100.95067				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				100.93740		100.93740				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				100.93257		100.93257				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				101.05677		101.05677				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				101.05196		101.05196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				101.00978		101.00978				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				101.43091		101.43091				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				101.43570		101.43570				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				101.41181		101.41181				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH9A10 On 18/07/2016 Spot Bond				100.92417		100.90343				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	6.45763	101.06155	6.44183				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.85401		100.85401				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.99094		100.99094				0.00	13,000,000,000	6,500,000,000
Total THE8A3 SPOT										0.00	13,000,000,000	6,500,000,000
Total For THE8A3										0.00	13,000,000,000	6,500,000,000
THE8B On 18/04/2036 Spot Bond				100.96274		100.96274				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				101.01099		101.01099				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				101.51921		101.51921				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				101.25278		101.23354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9A1 SPOT										0.00	0	0
Total For THE9A1										0.00	0	0
THE9A:On 18/01/2016 Spot Bond				100.90544		100.88511				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				100.91793		100.89733				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A:On 18/07/2039 Spot Bond				100.90544		100.88511				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				100.91793		100.89733				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				100.92417		100.90343				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				100.89795		100.87779				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				100.91793		100.89733				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				100.98657		100.96446				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				100.98657		100.96446				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				100.98657		100.96446				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				101.08632		101.06202				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				101.11125		101.08640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C: On 18/07/2016 Spot Bond				101.08009		101.05593				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				101.57735		101.54223				0.00	0	0
Total THE9D1 SPOT										0.00	0	0
Total For THE9D1										0.00	0	0
THE9D: On 18/07/2039 Spot Bond				101.60834		101.57253				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				101.59594		101.56041				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			7.51000	106.83189	7.49500	106.82011			3,755,000,000.00	500,000	1,360,000,000	
Total TL15 SPOT									3,755,000,000.00	500,000	1,360,000,000	
Total For TL15									3,755,000,000.00	500,000	1,360,000,000	
TL20 On 22/02/2020 Spot Bond			9.32500	89.26818	9.32500	89.26818			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			7.64000	107.26251	7.57000	107.44201			12,224,000,000.00	1,600,000	76,028,200,000	
Total TN17 SPOT									12,224,000,000.00	1,600,000	76,028,200,000	
Total For TN17									12,224,000,000.00	1,600,000	76,028,200,000	
TN20 On 17/09/2020 Spot Bond			8.90500	112.14291	8.86000	112.33306			15,729,792,000.00	1,766,400	13,603,474,400	
Total TN20 SPOT									15,729,792,000.00	1,766,400	13,603,474,400	
Total For TN20									15,729,792,000.00	1,766,400	13,603,474,400	
TN20U On 14/04/2020 Spot Bond			100.00000	0.76116	100.00000	0.75878			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			9.11000	113.82507	9.06500	114.09293			0.00	0	5,120,000,000	
Total TN23 SPOT									0.00	0	5,120,000,000	
Total For TN23									0.00	0	5,120,000,000	
TN25 On 19/08/2025 Spot Bond			9.36000	101.30082	9.31000	101.61691			0.00	0	16,500,000,000	
Total TN25 SPOT									0.00	0	16,500,000,000	
Total For TN25									0.00	0	16,500,000,000	
TN27 On 14/11/2027 Spot Bond			9.41000	98.85052	9.36000	99.19034			17,879,000,000.00	1,900,000	8,141,900,000	

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 TN27 SPOT									17,879,000,000.00	1,900,000	8,141,900,000
Total For TN27									17,879,000,000.00	1,900,000	8,141,900,000
TNF16 On 10/06/2016 Spot Bond				100.34660		100.32883			0.00	1,000,000,000	500,000,000
Total TNF16 SPOT									0.00	1,000,000,000	500,000,000
Total For TNF16									0.00	1,000,000,000	500,000,000
TNF18 On 22/08/2018 Spot Bond				101.30974		101.29157			0.00	60,000,000	1,558,354,300
Total TNF18 SPOT									0.00	60,000,000	1,558,354,300
Total For TNF18									0.00	60,000,000	1,558,354,300
TORQ2 On 15/04/2022 Spot Bond				100.36247		100.34178			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				100.37175		100.35054			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				100.37265		100.35139			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				100.41815		100.39435			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				100.51246		100.48339			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				100.36159		100.34036			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				101.23916		101.22094			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				101.07556		101.05573			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				101.09884		101.07859			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				100.92417		100.92417			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA04 SPOT										0.00	0	0
Total For TPDA04										0.00	0	0
TPDA04 On 10/04/2019 Spot Bond				100.98928		100.98928				0.00	0	50,000,000
Total TPDA05 SPOT										0.00	0	50,000,000
Total For TPDA05										0.00	0	50,000,000
TR30 On 31/12/2099 Spot Bond			10.00000	100.05534	10.00000	100.02767				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	100.05396	9.75000	100.02698				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	10.05350	100.00000	10.02672				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				101.68315		101.68315				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				101.79103		101.79103				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				101.85094		101.85094				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				101.86293		101.86293				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				102.19824		102.19824				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				102.93944		102.93944				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	12.64091	100.00000	12.58532				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP15C On 02/10/2014 Spot Bond				99.50921		99.50921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TSP150 SPOT									0.00	0	0
Total For TSP150									0.00	0	0
TSP152 On 13/11/2014 Spot Bond				98.83220		98.83220			0.00	0	0
Total TSP152 SPOT									0.00	0	0
Total For TSP152									0.00	0	0
TSP153 On 27/11/2014 Spot Bond				98.62517		98.62517			0.00	0	0
Total TSP153 SPOT									0.00	0	0
Total For TSP153									0.00	0	0
TSP154 On 22/01/2015 Spot Bond				97.63784		97.63784			0.00	0	0
Total TSP156 SPOT									0.00	0	0
Total For TSP156									0.00	0	0
TSP155 On 05/02/2015 Spot Bond				96.99084		96.99084			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				96.15595		96.15595			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				96.55108		96.55108			0.00	0	0
Total TSP161 SPOT									0.00	0	0
Total For TSP161									0.00	0	0
TSP162 On 18/09/2014 Spot Bond				99.70930		99.70930			0.00	0	0
Total TSP162 SPOT									0.00	0	0
Total For TSP162									0.00	0	0
TSP163 On 19/03/2015 Spot Bond				96.35317		96.35317			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				96.11796		96.11796			0.00	0	0
Total TSP164 SPOT									0.00	0	0
Total For TSP164									0.00	0	0
TSP165 On 16/10/2014 Spot Bond				99.23443		99.23443			0.00	0	0
Total TSP165 SPOT									0.00	0	0
Total For TSP165									0.00	0	0
TSP166 On 16/04/2015 Spot Bond				95.88558		95.88558			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				95.17773		95.17773			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP167 SPOT										0.00	0	0
Total For TSP167										0.00	0	0
TSP167 On 11/06/2015 Spot Bond				94.90171		94.90171				0.00	0	0
Total TSP168 SPOT										0.00	0	0
Total For TSP168										0.00	0	0
TSP168 On 08/01/2015 Spot Bond				97.77221		97.77221				0.00	0	0
Total TSP169 SPOT										0.00	0	0
Total For TSP169										0.00	0	0
TSP169 On 09/07/2015 Spot Bond				94.20950		94.20950				0.00	0	0
Total TSP170 SPOT										0.00	0	0
Total For TSP170										0.00	0	0
TSP170 On 23/07/2015 Spot Bond				94.05730		94.05730				0.00	0	0
Total TSP171 SPOT										0.00	0	0
Total For TSP171										0.00	0	0
TSP171 On 06/08/2015 Spot Bond				93.74308		93.74308				0.00	0	0
Total TSP172 SPOT										0.00	0	0
Total For TSP172										0.00	0	0
TSP172 On 20/08/2015 Spot Bond				93.40648		93.40648				0.00	0	0
Total TSP173 SPOT										0.00	0	0
Total For TSP173										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	12.60707	100.00000	12.57653				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TWC04 On 19/01/2015 Spot Bond			100.00000	79.01479	100.00000	78.69096				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC05 On 13/10/2014 Spot Bond				100.71665		100.71665				0.00	0	0
Total TWC058 SPOT										0.00	0	0
Total For TWC058										0.00	0	0
TWC05 On 15/10/2014 Spot Bond				100.69958		100.69958				0.00	0	0
Total TWC059 SPOT										0.00	0	0
Total For TWC059										0.00	0	0
TWC06 On 17/10/2014 Spot Bond				100.66759		100.66759				0.00	0	0
Total TWC060 SPOT										0.00	0	0
Total For TWC060										0.00	0	0
TWC06 On 20/10/2014 Spot Bond				100.65152		100.65152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC062 SPOT										0.00	0	0
Total For TWC062										0.00	0	0
TWC06 On 22/10/2014 Spot Bond				100.59912		100.59912				0.00	0	0
Total TWC063 SPOT										0.00	0	0
Total For TWC063										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.29990		100.29990				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.22884		100.22884				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				100.19345		100.19345				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWCJ1 On 17/10/2014 Spot Bond				100.74346		100.74346				0.00	0	0
Total TWCJ12 SPOT										0.00	0	0
Total For TWCJ12										0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.21605		100.21605				0.00	0	0
Total TWCJ13 SPOT										0.00	0	0
Total For TWCJ13										0.00	0	0
TWCM On 17/10/2014 Spot Bond				100.67721		100.67721				0.00	0	0
Total TWCM12 SPOT										0.00	0	0
Total For TWCM12										0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.19496		100.19496				0.00	0	0
Total TWCM13 SPOT										0.00	0	0
Total For TWCM13										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.95500	108.45992	8.91000	108.66429				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
VKC03 On 26/09/2014 Spot Bond				101.13715		101.13715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VKC03 SPOT									0.00	0	0
Total For VKC03									0.00	0	0
VKC04 On 27/03/2015 Spot Bond				101.11931		101.10102			0.00	0	0
Total VKC04 SPOT									0.00	0	0
Total For VKC04									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.48828		100.46793			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				100.50436		100.48336			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				100.50510		100.48407			0.00	100,000,000	50,000,000
Total VKE03 SPOT									0.00	100,000,000	50,000,000
Total For VKE03									0.00	100,000,000	50,000,000
VKE04 On 28/03/2016 Spot Bond				101.23266		101.21257			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				101.26761		101.24697			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			7.00000	112.07400	6.98500	112.07878			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.35000	239.22311	1.39000	238.84923		893,835,000,000.00		662,100,000	662,100,000
Total WS05 SPOT								893,835,000,000.00		662,100,000	662,100,000
Total For WS05								893,835,000,000.00		662,100,000	662,100,000
WSP1 On 28/05/2015 Spot Bond			6.93000	103.81476	6.91500	103.80635			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.30000	106.50090	7.23000	106.65593			0.00	0	4,100,000,000
Total WSP2 SPOT									0.00	0	4,100,000,000
Total For WSP2									0.00	0	4,100,000,000
WSP3 On 28/05/2019 Spot Bond			7.67500	107.53083	7.63000	107.69071			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			8.00000	106.87971	7.95000	107.09027			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.09500	106.97929	8.05000	107.19359			0.00	0	2,500,000,000
Total WSP5 SPOT									0.00	0	2,500,000,000
Total For WSP5									0.00	0	2,500,000,000
Z014 On 30/06/2015 Spot Bond			6.56000	94.80751	6.54500	94.80230			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			6.49000	93.04648	6.47500	93.04554			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			5.91000	98.57940	5.83000	98.58284			0.00	0	0
Total Z025 SPOT									0.00	0	0
Total For Z025									0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.56000	94.79088	6.54500	94.78571			0.00	0	0
Total Z071 SPOT									0.00	0	0
Total For Z071									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.06500	70.29731	7.02000	70.43939			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	45.64387	100.00000	45.55728			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	24.15988	100.00000	24.11404			0.00	0	0
Total ZA029 SPOT									0.00	0	0
Total For ZA029									0.00	0	0
Total for SPOT									57,177,607,578,739,000.00	696,579,783,660	319,531,000,930
Total for SPOT :									57,177,607,578,739,000.00	696,579,783,660	319,531,000,930
Total Futures									57 177 608 922 878 800.00	696,579,796,582	319,531,366,741
Total Options									1 511 353.50	2,210	67,989
Grand Total:									57,177,608,924,390,100.00	696,579,798,792	319,531,434,730