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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2014

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 06/11/2014 Bond Future			123.05125	123.05125	123.02987	123.02987			0.00	0	0
EL28 On 05/02/2015 Bond Future			124.97040	124.97040	124.94958	124.94958			0.00	0	0
EL28 On 07/05/2015 Bond Future			125.59854	125.59854	125.57992	125.57992			0.00	0	0
Total EL28 Future									0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Call			1,039.87000	1.03987	1,061,250		0.00	0	0
EL28 On 06/11/2014 Bond Future	121.99	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Call			1,029.87000	1.02987	1,051,250		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/11/2014 Bond Future	122.01	Call			1,019.87000	1.01987	1,041,250		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.00	Put			1,050.42000	1.05042	1,029,600		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	126.01	Put			1,060.42000	1.06042	1,039,600		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 05/02/2015 Bond Future	125.99	Put			1,040.42000	1.04042	1,019,600		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On	07/05/2015	Bond Future	125.00	Call			579.92000	0.57992	598,540		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.00	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Call			569.92000	0.56992	588,540		0.00	0	0
EL28	On	07/05/2015	Bond Future	125.01	Put			0.00000	0.00000	0,000		0.00	0	0
EL28	On	07/05/2015	Bond Future	124.99	Call			589.92000	0.58992	608,540		0.00	0	0
Total EL28 Option												0.00	0	0
Total For EL28												0.00	0	0
ES33	On	06/11/2014	Bond Future			9.35776	84.85333	9.38076	84.67707			0.00	0	6,220
ES33	On	05/02/2015	Bond Future			9.44468	86.16611	9.46832	85.98781			0.00	0	0
ES33	On	07/05/2015	Bond Future			9.51355	83.84631	9.53767	83.66677			0.00	0	0
ES33	On	06/08/2015	Bond Future			9.56958	85.40282	9.59423	85.22145			0.00	0	0
Total ES33 Future												0.00	0	6,220
ES33	On	06/11/2014	Bond Future	10.29	Call			6,536.68000	6.53668	6,712,940		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			6,604.13000	6.60413	6,780,390		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			6,671.48000	6.67148	6,847,740		0.00	0	0
ES33	On	06/11/2014	Bond Future	10.31	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.01	Call			3,930.69000	3.93069	4,108,990		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			3,790.68000	3.79068	3,968,980		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			3,860.73000	3.86073	4,039,030		0.00	0	0
ES33	On	05/02/2015	Bond Future	10.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			1,627.38000	1.62738	1,806,920		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			1,482.99000	1.48299	1,662,530		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			1,555.23000	1.55523	1,734,770		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			31.08000	0.03108	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			42.37000	0.04237	223,740		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			115.72000	0.11572	297,090		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			0.00000	0.00000	150,290		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	6,220
I2025	On	06/11/2014	Bond Future			117.91114	117.91114	117.89383	117.89383			0.00	0	16
I2025	On	05/02/2015	Bond Future			118.59310	118.59310	118.57641	118.57641			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	07/05/2015	Bond Future			120.63030	120.63030	120.61580	120.61580			0.00	0	0
Total I2025 Future												0.00	0	16
I2025	On	06/11/2014	Bond Future	116.99	Call			903.83000	0.90383	921,140		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			893.83000	0.89383	911,140		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	06/11/2014	Bond Future	117.01	Call			883.83000	0.88383	901,140		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	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			413.59000	0.41359	396,900		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	05/02/2015	Bond Future	119.00	Put			423.59000	0.42359	406,900		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			433.59000	0.43359	416,900		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			384.20000	0.38420	369,700		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			394.20000	0.39420	379,700		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			374.20000	0.37420	359,700		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	16
I2038	On	06/11/2014	Bond Future			124.16163	124.16163	124.14246	124.14246			0.00	0	1,974
I2038	On	05/02/2015	Bond Future			124.79669	124.79669	124.77816	124.77816			0.00	0	0
I2038	On	07/05/2015	Bond Future			126.94043	126.94043	126.92412	126.92412			0.00	0	0
Total I2038 Future												0.00	0	1,974
I2038	On	06/11/2014	Bond Future	119.99	Call			4,152.46000	4.15246	4,171,630		0.00	0	0
I2038	On	06/11/2014	Bond Future	119.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Call			4,142.46000	4.14246	4,161,630		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Call			4,132.46000	4.13246	4,151,630		0.00	0	0
I2038	On	06/11/2014	Bond Future	120.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Call			1,768.16000	1.76816	1,786,690		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Call			1,788.16000	1.78816	1,806,690		0.00	0	0
I2038	On	05/02/2015	Bond Future	122.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	05/02/2015	Bond Future	123.00	Call			1,778.16000	1.77816	1,796,690		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Put			85.88000	0.08588	69,570		0.00	0	0
I2038	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	07/05/2015	Bond Future	126.99	Put			65.88000	0.06588	49,570		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.00	Put			75.88000	0.07588	59,570		0.00	0	0
I2038	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	1,974
I2046	On	06/11/2014	Bond Future			123.63488	123.63488	123.61498	123.61498			0.00	0	5,389
I2046	On	05/02/2015	Bond Future			125.56302	125.56302	125.54385	125.54385			0.00	0	0
I2046	On	07/05/2015	Bond Future			126.34238	126.34238	126.32535	126.32535			0.00	0	0
Total I2046 Future												0.00	0	5,389
I2046	On	06/11/2014	Bond Future	104.43	Call			19,184.98000	19.18498	19,204,880		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.43	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Call			19,174.98000	19.17498	19,194,880		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.44	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Call			19,164.98000	19.16498	19,184,880		0.00	0	0
I2046	On	06/11/2014	Bond Future	104.45	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Call			1,553.85000	1.55385	1,573,020		0.00	0	0
I2046	On	05/02/2015	Bond Future	123.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Call			1,543.85000	1.54385	1,563,020		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Call			1,533.85000	1.53385	1,553,020		0.00	0	0
I2046	On	05/02/2015	Bond Future	124.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.01	Put			684.65000	0.68465	667,620		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	126.99	Put			664.65000	0.66465	647,620		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	Bond Future	127.00	Put			674.65000	0.67465	657,620		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			132.21020	132.21020	132.18885	132.18885			0.00	0	2,640
I2050	On	05/02/2015	Bond Future			132.82408	132.82408	132.80327	132.80327			0.00	0	0
I2050	On	07/05/2015	Bond Future			135.10560	135.10560	135.08694	135.08694			0.00	0	0
Total I2050 Future												0.00	0	2,640
I2050	On	06/11/2014	Bond Future	125.99	Call			6,198.85000	6.19885	6,220,200		0.00	0	0
I2050	On	06/11/2014	Bond Future	125.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Call			6,188.85000	6.18885	6,210,200		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Call			6,178.85000	6.17885	6,200,200		0.00	0	0
I2050	On	06/11/2014	Bond Future	126.01	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	05/02/2015	Bond Future	129.99	Call			2,813.27000	2.81327	2,834,080		0.00	0	0
I2050	On	05/02/2015	Bond Future	129.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Call			2,803.27000	2.80327	2,824,080		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Call			2,793.27000	2.79327	2,814,080		0.00	0	0
I2050	On	05/02/2015	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Call			96.94000	0.09694	115,600		0.00	0	0
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			86.94000	0.08694	105,600		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			76.94000	0.07694	95,600		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	2,640
R186	On	06/11/2014	Bond Future			7.88528	124.24624	7.90736	124.05314		7.05	6,212,312.00	50	43,213
R186	On	05/02/2015	Bond Future			7.94173	120.87301	7.96449	120.67792		7.48	362,619.03	3	4,186
R186	On	07/05/2015	Bond Future			7.97890	122.93585	8.00217	122.74007		7.74	0.00	0	0
R186	On	06/08/2015	Bond Future			7.99834	119.91362	8.02219	119.71639			0.00	0	0
Total R186 Future												6,574,931.03	53	47,399
R186	On	06/11/2014	Bond Future	8.16	Call			2,213.15000	2.21315	2,390,120	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.50	Call			5,026.92000	5.02692	5,219,970	7.37	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Put			235.24000	0.23524	162,720	7.05	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Call			2,053.46000	2.05346	2,226,220	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.14	Put			44.62000	0.04462	24,280	7.14	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Call			2,133.04000	2.13304	2,307,990	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.15	Put			38.89000	0.03889	20,740	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	9.17	Call			10,364.40000	10.36440	10,557,500	7.69	0.00	0	0
R186	On	06/11/2014	Bond Future	8.16	Put			33.78000	0.03378	17,650	7.15	0.00	0	0
R186	On	06/11/2014	Bond Future	8.30	Call			3,367.16000	3.36716	3,558,020	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.30	Put			3.59000	0.00359	1,350	7.24	0.00	0	100
R186	On	06/11/2014	Bond Future	8.45	Call			4,614.33000	4.61433	4,807,290	7.34	0.00	0	0
R186	On	06/11/2014	Bond Future	8.45	Put			0.19000	0.00019	0,050	7.34	0.00	0	6,000
R186	On	06/11/2014	Bond Future	9.17	Put			0.00000	0.00000	0,000	7.69	0.00	0	2,010
R186	On	06/11/2014	Bond Future	8.50	Put			0.06000	0.00006	0,010	7.37	0.00	0	7,000
R186	On	06/11/2014	Bond Future	8.53	Call			5,273.54000	5.27354	5,466,620	7.39	0.00	0	0
R186	On	06/11/2014	Bond Future	8.53	Put			0.03000	0.00003	0,010	7.39	0.00	0	100
R186	On	06/11/2014	Bond Future	8.60	Call			5,846.19000	5.84619	6,039,280	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	8.60	Put			0.01000	0.00001	0,000	7.43	0.00	0	0
R186	On	06/11/2014	Bond Future	7.70	Call			56.47000	0.05647	61,840	6.94	0.00	0	1,500
R186	On	06/11/2014	Bond Future	7.70	Put			1,886.94000	1.88694	1,699,210	6.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/11/2014	Bond Future	7.80	Call			197.91000	0.19791	223,410	6.98	0.00	0	100
R186	On	06/11/2014	Bond Future	7.80	Put			1,140.87000	1.14087	973,270	6.98	0.00	0	0
R186	On	06/11/2014	Bond Future	8.00	Call			1,040.80000	1.04080	1,161,380	7.05	0.00	0	1,500
R186	On	05/02/2015	Bond Future	9.00	Call			8,511.60000	8.51160	8,697,310	7.97	0.00	0	0
R186	On	05/02/2015	Bond Future	9.00	Put			81.29000	0.08129	71,910	7.97	0.00	0	9,600
R186	On	05/02/2015	Bond Future	8.74	Call			6,601.01000	6.60101	6,775,540	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.74	Put			207.84000	0.20784	187,280	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Call			6,673.33000	6.67333	6,848,420	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.75	Put			200.85000	0.20085	180,850	7.85	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Call			6,745.78000	6.74578	6,921,430	7.86	0.00	0	0
R186	On	05/02/2015	Bond Future	8.76	Put			194.06000	0.19406	174,620	7.86	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			1,781.99000	1.78199	1,704,620	7.75	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Call			3,819.21000	3.81921	3,935,800	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			1,843.31000	1.84331	1,764,120	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Call			3,870.27000	3.87027	3,987,780	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			1,812.28000	1.81228	1,734,010	7.74	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,921.99000	3.92199	4,040,400	7.75	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			0.00000	0.00000	96,480		0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			100.75000	0.10075	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			266.30000	0.26630	69,070		0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			0.00000	0.00000	13,740		0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			183.49000	0.18349	0,000		0.00	0	0
Total R186 Option												0.00	0	28,010
Total For R186												6,574,931.03	53	75,409
R197	On	06/11/2014	Bond Future			290.24089	290.24089	290.19976	290.19976			0.00	0	908
R197	On	05/02/2015	Bond Future			288.75067	288.75067	288.71111	288.71111			0.00	0	0
R197	On	07/05/2015	Bond Future			293.71061	293.71061	293.67648	293.67648			0.00	0	0
Total R197 Future												0.00	0	908
R197	On	06/11/2014	Bond Future	284.99	Call			5,209.76000	5.20976	5,250,890		0.00	0	0
R197	On	06/11/2014	Bond Future	284.99	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Call			5,199.76000	5.19976	5,240,890		0.00	0	0
R197	On	06/11/2014	Bond Future	285.00	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Call			5,189.76000	5.18976	5,230,890		0.00	0	0
R197	On	06/11/2014	Bond Future	285.01	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	05/02/2015	Bond Future	288.99	Put			278.89000	0.27889	239,330		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			288.89000	0.28889	249,330		0.00	0	0
R197	On	05/02/2015	Bond Future	289.01	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/02/2015	Bond Future	289.01	Put			298.89000	0.29889	259,330		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			313.52000	0.31352	279,390		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			323.52000	0.32352	289,390		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			333.52000	0.33352	299,390		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	908
R202	On	06/11/2014	Bond Future			235.14086	235.14086	234.08485	234.08485			0.00	0	48,833
R202	On	05/02/2015	Bond Future			235.61232	235.61232	234.54185	234.54185			0.00	0	1,520
R202	On	07/05/2015	Bond Future			239.65891	239.65891	238.57476	238.57476			0.00	0	0
Total R202 Future												0.00	0	50,353
R202	On	06/11/2014	Bond Future	226.99	Call			7,094.85000	7.09485	8,150,860		0.00	0	0
R202	On	06/11/2014	Bond Future	226.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Call			7,084.85000	7.08485	8,140,860		0.00	0	0
R202	On	06/11/2014	Bond Future	227.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Call			7,074.85000	7.07485	8,130,860		0.00	0	0
R202	On	06/11/2014	Bond Future	227.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Call			1,541.85000	1.54185	2,612,320		0.00	0	0
R202	On	05/02/2015	Bond Future	233.00	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Call			1,531.85000	1.53185	2,602,320		0.00	0	0
R202	On	05/02/2015	Bond Future	233.01	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Call			1,551.85000	1.55185	2,622,320		0.00	0	0
R202	On	05/02/2015	Bond Future	232.99	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			64.76000	0.06476	1,148,910		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			84.76000	0.08476	1,168,910		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			74.76000	0.07476	1,158,910		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	50,353
R2023	On	06/11/2014	Bond Future			7.65574	102.09534	7.67800	101.96000		5.80	408,381,360.00	4,000	9,643
R2023	On	05/02/2015	Bond Future			7.71756	103.67489	7.74066	103.53821		5.82	0.00	0	0
R2023	On	07/05/2015	Bond Future			7.75050	101.51687	7.77421	101.38005		6.26	0.00	0	0
R2023	On	06/08/2015	Bond Future			7.76196	103.40061	7.78640	103.26306		6.41	0.00	0	0
Total R2023 Future												408,381,360.00	4,000	9,643
R2023	On	06/11/2014	Bond Future	8.59	Call			5,351.99000	5.35199	5,487,330	6.26	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.59	Put			0.00000	0.00000	0,000	6.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/11/2014	Bond Future	8.60	Call			5,408.64000	5.40864	5,543,980	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.60	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Call			5,465.25000	5.46525	5,600,590	6.27	0.00	0	0
R2023	On	06/11/2014	Bond Future	8.61	Put			0.00000	0.00000	0,000	6.27	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Put			49.53000	0.04953	43,450	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Call			5,796.31000	5.79631	5,927,120	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.75	Put			47.56000	0.04756	41,690	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Call			5,849.24000	5.84924	5,980,250	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.76	Put			45.66000	0.04566	39,990	6.11	0.00	0	0
R2023	On	05/02/2015	Bond Future	8.74	Call			5,743.41000	5.74341	5,874,010	6.11	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			938.56000	0.93856	892,880	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Call			3,054.67000	3.05467	3,144,610	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			973.37000	0.97337	926,490	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			3,093.26000	3.09326	3,183,800	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			955.84000	0.95584	909,560	6.32	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			3,132.07000	3.13207	3,223,210	6.32	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,828.04000	3.82804	3,918,490	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			1,263.32000	1.26332	1,216,220	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,865.31000	3.86531	3,956,220	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			1,246.19000	1.24619	1,199,550	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,264.44000	7.26444	7,384,070	6.79	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			362.97000	0.36297	345,050	6.79	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,790.91000	3.79091	3,880,890	6.50	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			1,280.64000	1.28064	1,233,070	6.50	0.00	0	0
Total R2023 Option												0.00	0	911
Total For R2023												408,381,360.00	4,000	10,554
R203	On	06/11/2014	Bond Future			6.72075	105.18221	6.75327	105.09730		2.00	0.00	0	11,231
R203	On	05/02/2015	Bond Future			6.77717	106.80955	6.81291	106.72410		1.96	0.00	0	2,093
R203	On	07/05/2015	Bond Future			6.76057	104.46282	6.79947	104.37813		1.99	0.00	0	0
R203	On	06/08/2015	Bond Future			6.66469	106.40165	6.70771	106.31727			0.00	0	0
Total R203 Future												0.00	0	13,324
R203	On	06/11/2014	Bond Future	6.84	Call			273.32000	0.27332	336,150	1.98	0.00	0	45
R203	On	06/11/2014	Bond Future	6.84	Put			47.28000	0.04728	25,200	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Call			293.34000	0.29334	358,380	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.85	Put			41.28000	0.04128	21,410	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Call			313.97000	0.31397	381,100	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.86	Put			35.89000	0.03589	18,110	1.98	0.00	0	0
R203	On	06/11/2014	Bond Future	6.98	Call			594.39000	0.59439	676,160	2.00	0.00	0	14
R203	On	06/11/2014	Bond Future	6.98	Put			4.77000	0.00477	1,630	2.00	0.00	0	0
R203	On	05/02/2015	Bond Future	8.35	Call			3,592.88000	3.59288	3,678,240	2.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/02/2015	Bond Future	8.35	Put			0.33000	0.00033	0,240	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Call			3,615.70000	3.61570	3,701,070	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.36	Put			0.30000	0.00030	0,220	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	7.69	Call			2,085.57000	2.08557	2,167,880	2.07	0.00	0	55
R203	On	05/02/2015	Bond Future	7.69	Put			16.05000	0.01605	12,910	2.07	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Call			3,570.04000	3.57004	3,655,390	2.12	0.00	0	0
R203	On	05/02/2015	Bond Future	8.34	Put			0.35000	0.00035	0,250	2.12	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			1,218.37000	1.21837	1,280,510	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			243.95000	0.24395	221,400	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			1,234.70000	1.23470	1,297,220	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			238.79000	0.23879	216,620	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Call			1,202.12000	1.20212	1,263,890	2.04	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			249.20000	0.24920	226,280	2.04	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			63.27000	0.06327	147,650		0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			0.00000	0.00000	0,000		0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			82.86000	0.08286	167,240		0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			0.00000	0.00000	0,000		0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			102.44000	0.10244	186,820		0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			0.00000	0.00000	0,000		0.00	0	0
Total R203 Option												0.00	0	114
Total For R203												0.00	0	13,438
R2030	On	06/11/2014	Bond Future			8.32540	99.43989	8.35755	99.17119			4,971,994.50	50	4,191
R2030	On	05/02/2015	Bond Future			8.38451	96.97154	8.41757	96.69947			0.00	0	470
R2030	On	07/05/2015	Bond Future			8.42950	98.62755	8.46332	98.35296			0.00	0	0
Total R2030 Future												4,971,994.50	50	4,661
R2030	On	06/11/2014	Bond Future	8.99	Call			5,077.94000	5.07794	5,346,640		0.00	0	0
R2030	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Call			5,155.15000	5.15515	5,423,850		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Call			5,232.27000	5.23227	5,500,970		0.00	0	0
R2030	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Call			6,581.28000	6.58128	6,853,350		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Call			6,432.57000	6.43257	6,704,640		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	05/02/2015	Bond Future	9.25	Call			6,506.97000	6.50697	6,779,040		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			2,283.88000	2.28388	2,558,470		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 07/05/2015 Bond Future	8.76	Call			2,362.15000	2.36215	2,636,740		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 07/05/2015 Bond Future	8.74	Call			2,205.51000	2.20551	2,480,100		0.00	0	0
Total R2030 Option									0.00	0	0
Total For R2030									4,971,994.50	50	4,661
R2032 On 06/11/2014 Bond Future			8.47063	98.94787	8.49000	8.49000			0.00	0	0
R2032 On 05/02/2015 Bond Future			8.53236	100.47876	8.49000	8.49000			200,957.52	2	2
R2032 On 07/05/2015 Bond Future			8.57773	98.03597	8.49000	8.49000			0.00	0	0
R2032 On 06/08/2015 Bond Future			8.60940	99.85614	8.49000	8.49000			0.00	0	0
Total R2032 Future									200,957.52	2	2
R2032 On 06/11/2014 Bond Future	8.50	Call			0.00000	0.00000	260,420		0.00	0	0
R2032 On 06/11/2014 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/11/2014 Bond Future	8.51	Call			0.00000	0.00000	348,860		0.00	0	0
R2032 On 06/11/2014 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/11/2014 Bond Future	8.49	Call			0.00000	0.00000	171,860		0.00	0	0
R2032 On 06/11/2014 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.50	Put			0.00000	0.00000	283,970		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.51	Put			0.00000	0.00000	196,080		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/02/2015 Bond Future	8.49	Put			0.00000	0.00000	371,970		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	675,700		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	588,390		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	763,130		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	942,790		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	856,060		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			0.00000	0.00000	1,029,630		0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									200,957.52	2	2
R2037 On 06/11/2014 Bond Future			8.57526	101.61528	8.59730	101.39963			0.00	0	10,025
R2037 On 05/02/2015 Bond Future			8.63299	98.93018	8.65558	98.71199			0.00	0	3,820
R2037 On 07/05/2015 Bond Future			8.67825	100.61978	8.70125	100.39998			0.00	0	0
R2037 On 06/08/2015 Bond Future			8.71217	98.22675	8.73563	98.00464			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Future									0.00	0	13,845
R2037 On 06/11/2014 Bond Future	9.70	Call			9,908.71000	9.90871	10,124,360		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.70	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Call			9,991.20000	9.99120	10,206,850		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.71	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Call			9,826.10000	9.82610	10,041,750		0.00	0	0
R2037 On 06/11/2014 Bond Future	9.69	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Call			7,554.08000	7.55408	7,772,270		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Call			7,638.95000	7.63895	7,857,140		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Call			7,723.69000	7.72369	7,941,880		0.00	0	0
R2037 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			2,786.20000	2.78620	3,006,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			2,877.30000	2.87730	3,097,100		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Call			2,694.97000	2.69497	2,914,770		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			41.29000	0.04129	263,400		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			135.66000	0.13566	357,770		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Call			229.89000	0.22989	452,000		0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	13,845
R204 On 06/11/2014 Bond Future			7.03070	106.52185	7.06816	106.38746		2.92	0.00	0	9,979
R204 On 05/02/2015 Bond Future			7.08944	104.13526	7.12950	103.99961		3.00	728,946.82	7	1,988
R204 On 07/05/2015 Bond Future			7.10591	105.91227	7.14848	105.77655		3.04	0.00	0	0
R204 On 06/08/2015 Bond Future			7.07775	103.83654	7.12332	103.70023		3.15	0.00	0	0
Total R204 Future									728,946.82	7	11,967
R204 On 06/11/2014 Bond Future	6.99	Call			82.92000	0.08292	116,780	2.87	0.00	0	0
R204 On 06/11/2014 Bond Future	6.99	Put			363.56000	0.36356	263,030	2.87	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Call			93.51000	0.09351	130,840	2.87	0.00	0	0
R204 On 06/11/2014 Bond Future	7.00	Put			338.20000	0.33820	241,140	2.87	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Call			105.04000	0.10504	146,000	2.87	0.00	0	0
R204 On 06/11/2014 Bond Future	7.01	Put			313.78000	0.31378	220,350	2.87	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Call			3,240.75000	3.24075	3,375,140	3.14	0.00	0	0
R204 On 06/11/2014 Bond Future	7.99	Put			0.00000	0.00000	0,000	3.14	0.00	0	1,270

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/02/2015	Bond Future	8.26	Call			3,749.10000	3.74910	3,882,610	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.26	Put			9.49000	0.00949	7,350	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Call			3,685.44000	3.68544	3,818,740	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.24	Put			10.52000	0.01052	8,170	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Call			3,717.29000	3.71729	3,850,690	3.24	0.00	0	0
R204	On	05/02/2015	Bond Future	8.25	Put			10.02000	0.01002	7,770	3.24	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			1,622.08000	1.62208	1,714,950	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			478.31000	0.47831	435,460	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Call			1,578.42000	1.57842	1,670,010	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			497.51000	0.49751	453,380	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			1,600.19000	1.60019	1,692,420	3.10	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			487.84000	0.48784	444,350	3.10	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			2,347.86000	2.34786	2,448,500	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			466.49000	0.46649	430,820	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,910.55000	3.91055	4,032,440	3.36	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			152.09000	0.15209	137,670	3.36	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			2,303.97000	2.30397	2,403,750	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			481.05000	0.48105	444,520	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			2,325.88000	2.32588	2,426,080	3.26	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			473.73000	0.47373	437,620	3.26	0.00	0	0
Total R204 Option												0.00	0	1,969
Total For R204												728,946.82	7	13,936
R2044	On	06/11/2014	Bond Future			8.66009	103.37721	8.68708	103.09004			0.00	0	3,002
R2044	On	05/02/2015	Bond Future			8.71598	100.59424	8.74366	100.30330			0.00	0	0
R2044	On	07/05/2015	Bond Future			8.76014	102.31226	8.78836	102.01850			0.00	0	0
R2044	On	06/08/2015	Bond Future			8.79372	99.82536	8.82251	99.52811			0.00	0	0
Total R2044 Future												0.00	0	3,002
R2044	On	06/11/2014	Bond Future	8.99	Call			3,129.93000	3.12993	3,417,100		0.00	0	0
R2044	On	06/11/2014	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Call			3,230.42000	3.23042	3,517,590		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Call			3,330.72000	3.33072	3,617,890		0.00	0	0
R2044	On	06/11/2014	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Call			2,527.29000	2.52729	2,818,230		0.00	0	0
R2044	On	05/02/2015	Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Call			2,627.58000	2.62758	2,918,520		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Call			2,727.69000	2.72769	3,018,630		0.00	0	0
R2044	On	05/02/2015	Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2015	Bond Future	9.00	Call			2,157.12000	2.15712	2,450,880		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			2,257.08000	2.25708	2,550,840		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			2,057.00000	2.05700	2,350,760		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			855.94000	0.85594	558,690		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			751.54000	0.75154	454,290		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			647.32000	0.64732	350,070		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	3,002
R2048 On 06/11/2014 Bond Future			8.65018	102.80336	8.67721	102.50741			0.00	0	28,143
R2048 On 05/02/2015 Bond Future			8.70718	104.39389	8.73490	104.09411			0.00	0	4,597
R2048 On 07/05/2015 Bond Future			8.74737	101.74161	8.77562	101.43879			0.00	0	0
R2048 On 06/08/2015 Bond Future			8.77661	103.62980	8.80541	103.32326			0.00	0	0
Total R2048 Future									0.00	0	32,740
R2048 On 06/11/2014 Bond Future	9.72	Call			10,348.23000	10.34823	10,644,180		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.72	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Call			10,438.20000	10.43820	10,734,150		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Call			10,528.01000	10.52801	10,823,960		0.00	0	0
R2048 On 06/11/2014 Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Call			7,596.96000	7.59696	7,896,740		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.50	Call			7,690.66000	7.69066	7,990,440		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Call			7,784.18000	7.78418	8,083,960		0.00	0	0
R2048 On 05/02/2015 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			4,853.69000	4.85369	5,156,510		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			4,951.50000	4.95150	5,254,320		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			4,755.70000	4.75570	5,058,520		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			698.61000	0.69861	392,070		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			591.25000	0.59125	284,710		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/08/2015 Bond Future	8.76	Put			484.09000	0.48409	177,550		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	32,740
R207 On 06/11/2014 Bond Future			7.27064	102.24188	7.29794	102.12593		3.90	0.00	0	36,349
R207 On 05/02/2015 Bond Future			7.33100	100.18269	7.35977	100.06576		3.89	0.00	0	3,127
R207 On 07/05/2015 Bond Future			7.36172	101.89286	7.39178	101.77605		3.99	0.00	0	0
R207 On 06/08/2015 Bond Future			7.35892	100.13820	7.39051	100.02107		4.18	0.00	0	0
Total R207 Future									0.00	0	39,476
R207 On 06/11/2014 Bond Future	7.34	Call			346.21000	0.34621	409,000	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.34	Put			167.88000	0.16788	114,720	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Call			372.80000	0.37280	438,930	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.35	Put			152.13000	0.15213	102,310	3.86	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Call			400.46000	0.40046	469,880	3.87	0.00	0	0
R207 On 06/11/2014 Bond Future	7.36	Put			137.47000	0.13747	90,940	3.87	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Call			4,478.83000	4.47883	4,593,370	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.49	Put			14.31000	0.01431	11,920	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Call			4,516.59000	4.51659	4,631,220	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.50	Put			13.67000	0.01367	11,370	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Call			4,554.29000	4.55429	4,669,020	4.18	0.00	0	0
R207 On 05/02/2015 Bond Future	8.51	Put			12.99000	0.01299	10,790	4.18	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,518.07000	3.51807	3,617,820	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			215.06000	0.21506	198,000	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	7.73	Call			1,946.85000	1.94685	2,023,760	4.05	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			643.99000	0.64399	604,090	4.05	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,453.34000	3.45334	3,552,460	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			224.90000	0.22490	207,210	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,485.66000	3.48566	3,585,100	4.20	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			219.93000	0.21993	202,560	4.20	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			2,234.10000	2.23410	2,308,010	4.25	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			912.92000	0.91292	869,700	4.25	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			2,258.17000	2.25817	2,332,510	4.25	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			900.55000	0.90055	857,760	4.25	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			1,592.73000	1.59273	1,653,590	4.17	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,335.67000	1.33567	1,279,400	4.17	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			2,210.13000	2.21013	2,283,610	4.25	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			925.42000	0.92542	881,770	4.25	0.00	0	0
Total R207 Option									0.00	0	136
Total For R207									0.00	0	39,612
R208 On 06/11/2014 Bond Future			7.44573	97.28298	7.46800	97.17386		4.81	0.00	0	53,508

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/02/2015	Bond Future			7.50666	98.78812	7.52991	98.67805		4.72	395,152.48	4	4
R208	On	07/05/2015	Bond Future			7.53819	97.07212	7.56221	96.96221		5.05	0.00	0	0
R208	On	06/08/2015	Bond Future			7.54289	98.87377	7.56782	98.76355		5.14	0.00	0	0
Total R208 Future												395,152.48	4	53,512
R208	On	06/11/2014	Bond Future	8.50	Put			0.00000	0.00000	0,000	5.26	0.00	0	1,520
R208	On	06/11/2014	Bond Future	7.44	Put			365.70000	0.36570	289,710	4.79	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Call			250.11000	0.25011	286,130	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.45	Put			338.30000	0.33830	265,200	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Call			273.02000	0.27302	312,020	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	7.46	Put			312.20000	0.31220	242,080	4.80	0.00	0	0
R208	On	06/11/2014	Bond Future	8.50	Call			4,895.22000	4.89522	5,004,340	5.26	0.00	0	0
R208	On	06/11/2014	Bond Future	7.44	Call			228.48000	0.22848	261,610	4.79	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Call			4,539.87000	4.53987	4,645,310	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.51	Put			36.35000	0.03635	31,720	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Call			4,453.76000	4.45376	4,558,850	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.49	Put			39.53000	0.03953	34,550	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Call			4,496.78000	4.49678	4,602,050	4.97	0.00	0	0
R208	On	05/02/2015	Bond Future	8.50	Put			37.89000	0.03789	33,090	4.97	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Call			2,654.68000	2.65468	2,731,370	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.01	Put			633.40000	0.63340	600,180	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Call			2,590.47000	2.59047	2,666,210	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	7.99	Put			658.36000	0.65836	624,190	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Call			2,622.49000	2.62249	2,698,710	5.13	0.00	0	0
R208	On	07/05/2015	Bond Future	8.00	Put			645.78000	0.64578	612,090	5.13	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Put			265.52000	0.26552	251,740	5.46	0.00	0	198
R208	On	06/08/2015	Bond Future	7.99	Put			1,017.00000	1.01700	977,980	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Call			2,889.55000	2.88955	2,961,140	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.00	Put			1,002.96000	1.00296	964,330	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Call			2,918.78000	2.91878	2,990,750	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.01	Put			989.08000	0.98908	950,830	5.22	0.00	0	0
R208	On	06/08/2015	Bond Future	8.85	Call			5,733.23000	5.73323	5,829,670	5.46	0.00	0	0
R208	On	06/08/2015	Bond Future	7.99	Call			2,860.44000	2.86044	2,931,640	5.22	0.00	0	0
Total R208 Option												0.00	0	1,718
Total For R208												395,152.48	4	55,230
R209	On	06/11/2014	Bond Future			8.49495	78.74342	8.51688	78.56576		11.06	0.00	0	28,283
R209	On	05/02/2015	Bond Future			8.54914	79.96163	8.57158	79.78188		11.32	79,961.63	1	547
R209	On	07/05/2015	Bond Future			8.58884	78.17659	8.61167	77.99536		12.31	0.00	0	0
R209	On	06/08/2015	Bond Future			8.61650	79.62786	8.63974	79.44469		12.70	0.00	0	0
Total R209 Future												79,961.63	1	28,830
R209	On	06/11/2014	Bond Future	8.50	Call			472.82000	0.47282	528,940	10.93	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/11/2014	Bond Future	8.50	Put			609.51000	0.60951	487,970	10.93	0.00	0	0
R209	On	06/11/2014	Bond Future	8.75	Call			1,903.41000	1.90341	2,058,590	11.06	0.00	0	2,200
R209	On	06/11/2014	Bond Future	8.75	Put			52.48000	0.05248	30,000	11.06	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Put			0.96000	0.00096	0,310	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Call			7,366.98000	7.36698	7,544,640	11.75	0.00	0	0
R209	On	06/11/2014	Bond Future	9.50	Put			0.00000	0.00000	0,000	11.75	0.00	0	5,500
R209	On	06/11/2014	Bond Future	8.99	Call			3,688.18000	3.68818	3,864,930	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Put			1.15000	0.00115	0,380	11.29	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Call			10,704.56000	10.70456	10,882,220	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.00	Put			0.00000	0.00000	0,000	11.98	0.00	0	1,640
R209	On	06/11/2014	Bond Future	9.05	Call			4,135.54000	4.13554	4,312,870	11.34	0.00	0	2,050
R209	On	06/11/2014	Bond Future	8.95	Put			2.76000	0.00276	1,040	11.24	0.00	0	0
R209	On	06/11/2014	Bond Future	9.01	Call			3,837.65000	3.83765	4,014,660	11.30	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Put			0.01000	0.00001	0,000	11.52	0.00	0	2,200
R209	On	06/11/2014	Bond Future	10.05	Call			11,024.52000	11.02452	11,202,180	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	10.05	Put			0.00000	0.00000	0,000	11.98	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Call			7,918.34000	7.91834	8,096,000	11.82	0.00	0	0
R209	On	06/11/2014	Bond Future	8.99	Put			1.38000	0.00138	0,470	11.28	0.00	0	0
R209	On	06/11/2014	Bond Future	9.00	Call			3,762.95000	3.76295	3,939,840	11.29	0.00	0	1,640
R209	On	06/11/2014	Bond Future	8.95	Call			3,388.36000	3.38836	3,564,300	11.24	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.58	Put			0.00000	0.00000	0,000	11.82	0.00	0	907
R209	On	06/11/2014	Bond Future	9.95	Call			10,382.16000	10.38216	10,559,820	11.98	0.00	0	0
R209	On	06/11/2014	Bond Future	9.95	Put			0.00000	0.00000	0,000	11.98	0.00	0	2,050
R209	On	06/11/2014	Bond Future	9.05	Put			0.46000	0.00046	0,130	11.34	0.00	0	0
R209	On	06/11/2014	Bond Future	9.25	Call			5,599.40000	5.59940	5,777,050	11.52	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Call			5,412.83000	5.41283	5,564,160	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.24	Put			337.60000	0.33760	309,180	11.65	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Call			5,474.95000	5.47495	5,626,950	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.25	Put			327.72000	0.32772	299,970	11.66	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Call			5,537.23000	5.53723	5,689,870	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.26	Put			318.11000	0.31811	291,000	11.67	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Call			3,978.36000	3.97836	4,110,470	11.49	0.00	0	0
R209	On	05/02/2015	Bond Future	9.00	Put			665.01000	0.66501	617,370	11.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,500.90000	4.50090	4,619,100	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Put			1,514.61000	1.51461	1,451,580	12.48	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Call			4,550.97000	4.55097	4,669,890	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	9.01	Put			1,490.12000	1.49012	1,427,810	12.49	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Call			4,451.05000	4.45105	4,568,530	12.47	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			1,539.43000	1.53943	1,475,680	12.47	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			2,312.70000	2.31270	2,242,250	12.87	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			5,116.60000	5.11660	5,229,910	12.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2015	Bond Future	9.01	Put			2,284.95000	2.28495	2,215,090	12.88	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,717.71000	9.71771	9,872,150	13.38	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			698.37000	0.69837	669,640	13.38	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			5,023.50000	5.02350	5,135,630	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			2,340.72000	2.34072	2,269,680	12.86	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			5,069.97000	5.06997	5,182,690	12.87	0.00	0	0
Total R209 Option												0.00	0	30,701
Total For R209												79,961.63	1	59,531
R210	On	06/11/2014	Bond Future			173.49874	173.49874	173.47269	173.47269			0.00	0	628
R210	On	05/02/2015	Bond Future			176.20450	176.20450	176.17940	176.17940			0.00	0	0
R210	On	07/05/2015	Bond Future			177.14315	177.14315	177.12131	177.12131			0.00	0	0
Total R210 Future												0.00	0	628
R210	On	06/11/2014	Bond Future	169.01	Call			4,462.69000	4.46269	4,488,740		0.00	0	0
R210	On	06/11/2014	Bond Future	169.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Call			4,482.69000	4.48269	4,508,740		0.00	0	0
R210	On	06/11/2014	Bond Future	168.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Call			4,472.69000	4.47269	4,498,740		0.00	0	0
R210	On	06/11/2014	Bond Future	169.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Call			1,169.40000	1.16940	1,194,500		0.00	0	0
R210	On	05/02/2015	Bond Future	175.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Call			1,189.40000	1.18940	1,214,500		0.00	0	0
R210	On	05/02/2015	Bond Future	174.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	05/02/2015	Bond Future	175.00	Call			1,179.40000	1.17940	1,204,500		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Call			131.31000	0.13131	153,150		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			121.31000	0.12131	143,150		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			111.31000	0.11131	133,150		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	628
R211	On	06/11/2014	Bond Future			132.69279	132.69279	132.68334	132.68334			0.00	0	1,120
R211	On	05/02/2015	Bond Future			133.15627	133.15627	133.14766	133.14766			0.00	0	0
R211	On	07/05/2015	Bond Future			135.44384	135.44384	135.43786	135.43786			0.00	0	0
Total R211 Future												0.00	0	1,120
R211	On	06/11/2014	Bond Future	129.99	Call			2,693.34000	2.69334	2,702,790		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			2,683.34000	2.68334	2,692,790		0.00	0	0
R211	On	06/11/2014	Bond Future	130.00	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	06/11/2014	Bond Future	130.01	Call			2,673.34000	2.67334	2,682,790		0.00	0	0
R211	On	06/11/2014	Bond Future	130.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Call			147.66000	0.14766	156,270		0.00	0	0
R211	On	05/02/2015	Bond Future	133.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Call			137.66000	0.13766	146,270		0.00	0	0
R211	On	05/02/2015	Bond Future	133.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Call			157.66000	0.15766	166,270		0.00	0	0
R211	On	05/02/2015	Bond Future	132.99	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			437.86000	0.43786	443,840		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Call			427.86000	0.42786	433,840		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			447.86000	0.44786	453,840		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total R211 Option												0.00	0	0
Total For R211												0.00	0	1,120
R212	On	06/11/2014	Bond Future			138.00116	138.00116	137.98287	137.98287			0.00	0	14,864
R212	On	05/02/2015	Bond Future			138.39066	138.39066	138.37313	138.37313			0.00	0	0
R212	On	07/05/2015	Bond Future			140.76819	140.76819	140.75321	140.75321			0.00	0	0
Total R212 Future												0.00	0	14,864
R212	On	06/11/2014	Bond Future	135.01	Call			2,972.87000	2.97287	2,991,160		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			2,992.87000	2.99287	3,011,160		0.00	0	0
R212	On	06/11/2014	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/11/2014	Bond Future	135.00	Call			2,982.87000	2.98287	3,001,160		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	05/02/2015	Bond Future	137.99	Call			383.13000	0.38313	400,660		0.00	0	0
R212	On	05/02/2015	Bond Future	137.99	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Call			373.13000	0.37313	390,660		0.00	0	0
R212	On	05/02/2015	Bond Future	138.00	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Call			363.13000	0.36313	380,660		0.00	0	0
R212	On	05/02/2015	Bond Future	138.01	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			236.79000	0.23679	221,810		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Put			246.79000	0.24679	231,810		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			256.79000	0.25679	241,810		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	14,864

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/11/2014	Bond Future			8.35545	89.42461	8.38760	89.16613		9.53	0.00	0	28,655
R213	On	05/02/2015	Bond Future			8.41510	90.80817	8.44814	90.54629		9.74	181,616.34	2	2
R213	On	07/05/2015	Bond Future			8.45523	88.81067	8.48898	88.54621		10.56	0.00	0	0
R213	On	06/08/2015	Bond Future			8.48218	90.45868	8.51670	90.19093			0.00	0	0
Total R213 Future												181,616.34	2	28,657
R213	On	06/11/2014	Bond Future	8.86	Call			3,677.57000	3.67757	3,935,100	9.82	0.00	0	0
R213	On	06/11/2014	Bond Future	8.86	Put			1.30000	0.00130	0,350	9.82	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Call			3,526.99000	3.52699	3,784,140	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.84	Put			1.85000	0.00185	0,520	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Call			3,602.30000	3.60230	3,859,660	9.81	0.00	0	0
R213	On	06/11/2014	Bond Future	8.85	Put			1.55000	0.00155	0,430	9.81	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Call			6,179.17000	6.17917	6,413,190	10.18	0.00	0	0
R213	On	05/02/2015	Bond Future	9.24	Put			223.20000	0.22320	195,340	10.18	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Call			6,243.64000	6.24364	6,478,380	10.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.25	Put			216.23000	0.21623	189,090	10.19	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Call			6,308.21000	6.30821	6,543,650	10.20	0.00	0	0
R213	On	05/02/2015	Bond Future	9.26	Put			209.45000	0.20945	183,010	10.20	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Call			3,779.62000	3.77962	3,940,600	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			1,847.76000	1.84776	1,744,280	10.70	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,826.45000	3.82645	3,988,550	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			1,818.89000	1.81889	1,716,530	10.71	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,873.53000	3.87353	4,036,760	10.72	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Put			1,790.37000	1.79037	1,689,140	10.72	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			0.00000	0.00000	60,760		0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			206.99000	0.20699	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			0.00000	0.00000	138,370		0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			129.38000	0.12938	0,000		0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			0.00000	0.00000	215,880		0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			51.87000	0.05187	0,000		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												181,616.34	2	28,657
R214	On	06/11/2014	Bond Future			8.59506	79.56627	8.61703	79.37966		11.58	0.00	0	6,069
R214	On	05/02/2015	Bond Future			8.65067	80.79724	8.67316	80.60839		11.86	0.00	0	0
R214	On	07/05/2015	Bond Future			8.68953	78.88233	8.71239	78.69193		12.92	0.00	0	0
R214	On	06/08/2015	Bond Future			8.71739	80.34618	8.74065	80.15371			0.00	0	0
Total R214 Future												0.00	0	6,069
R214	On	06/11/2014	Bond Future	9.66	Call			8,081.35000	8.08135	8,267,960	12.46	0.00	0	0
R214	On	06/11/2014	Bond Future	9.66	Put			0.00000	0.00000	0,000	12.46	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Call			9,059.64000	9.05964	9,246,250	12.55	0.00	0	0
R214	On	06/11/2014	Bond Future	9.80	Put			0.00000	0.00000	0,000	12.55	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/11/2014	Bond Future	9.20	Call			4.697.11000	4.69711	4,883,540	12.02	0.00	0	2,500
R214	On	06/11/2014	Bond Future	9.20	Put			0.24000	0.00024	0,060	12.02	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Call			7,939.68000	7.93968	8,126,290	12.44	0.00	0	0
R214	On	06/11/2014	Bond Future	9.64	Put			0.00000	0.00000	0,000	12.44	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Call			8,010.57000	8.01057	8,197,180	12.45	0.00	0	0
R214	On	06/11/2014	Bond Future	9.65	Put			0.00000	0.00000	0,000	12.45	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Call			6,622.27000	6.62227	6,789,320	12.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.49	Put			241.99000	0.24199	220,190	12.38	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Call			6,687.72000	6.68772	6,855,290	12.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.50	Put			234.77000	0.23477	213,490	12.39	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Call			6,753.24000	6.75324	6,921,340	12.40	0.00	0	0
R214	On	05/02/2015	Bond Future	9.51	Put			227.74000	0.22774	206,990	12.40	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			1,506.80000	1.50680	1,443,730	13.21	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,061.96000	5.06196	5,190,020	13.22	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			1,482.61000	1.48261	1,420,270	13.22	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			4,956.58000	4.95658	5,083,180	13.20	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Put			1,531.32000	1.53132	1,467,520	13.20	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,009.17000	5.00917	5,136,500	13.21	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			159.52000	0.15952	351,990		0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			0.00000	0.00000	187,100		0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			5.37000	0.00537	0,000		0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			77.14000	0.07714	269,610		0.00	0	0
Total R214 Option												0.00	0	5,000
Total For R214												0.00	0	11,069
Total for Bond												421,514,920.32	4,119	445,798
IR CAN	On	06/11/2014	Can-Do Interest Rate			145.29664	145.29664	145.28465	145.28465			0.00	0	107
Total IR CANDO ICAA Future												0.00	0	107
Total For IR CANDO ICAA												0.00	0	107
Total for Can-Do Interest Rate												0.00	0	107
AIR03/F	On	09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR03/R157 Future												0.00	0	0
Total For AIR03/R157												0.00	0	0
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R201 Future										0.00	0	0
Total For R157/R201										0.00	0	0
R157/R On 15/09/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R157/R206 Future										0.00	0	0
Total For R157/R206										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R157 Future										0.00	0	0
Total For R186/R157										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R201 On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201 Future										0.00	0	0
Total For R201										0.00	0	0
R201/R On 22/12/2014 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R201/R206 Future										0.00	0	0
Total For R201/R206										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R203										0.00	0	0
R203/R On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203/R157 Future										0.00	0	0
Total For R203/R157										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R157 Future										0.00	0	0
Total For R204/R157										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R157 Future										0.00	0	0
Total For R207/R157										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R157 Future										0.00	0	0
Total For R208/R157										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R157 Future										0.00	0	0
Total For R209/R157										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R211 On 31/01/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R211 Future										0.00	0	0
Total For R211										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/11/2014 GOVI			475.48400	475.48400	474.79500	474.79500				271,025,880.00	57	372
GOVI On 05/02/2015 GOVI			482.84000	482.84000	482.14200	482.14200				144,852,000.00	30	78
GOVI On 07/05/2015 GOVI			491.07300	491.07300	490.36600	490.36600				122,768,250.00	25	25
GOVI On 06/08/2015 GOVI			500.08300	500.08300	499.36600	499.36600				0.00	0	0
Total GOVI Future										538,646,130.00	112	475
GOVI On 06/11/2014 GOVI	448.99	Call			258,050.00000	25.80500	264,940,000			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			257,950.00000	25.79500	264,840,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Call			257,850.00000	25.78500	264,740,000			0.00	0	0
GOVI On 06/11/2014 GOVI	449.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/02/2015 GOVI	459.99	Call			221,520.00000	22.15200	228,500,000			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			221,420.00000	22.14200	228,400,000			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			221,320.00000	22.13200	228,300,000			0.00	0	0
GOVI On 05/02/2015 GOVI	460.01	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			403,560.00000	40.35600	410,630,000			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			403,760.00000	40.37600	410,830,000			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			403,660.00000	40.36600	410,730,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	930,000			0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			6,240.00000	0.62400	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	830,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			6,340.00000	0.63400	0,000			0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	730,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/08/2015 GOVI	500.01	Put			6,440.00000	0.64400	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									538,646,130.00	112	475
Total for GOVI									538,646,130.00	112	475
AL12 On 06/11/2014 Index Future			528.23900	528.23900	527.14000	527.14000			0.00	0	0
AL12 On 05/02/2015 Index Future			536.41200	536.41200	535.29700	535.29700			0.00	0	0
AL12 On 07/05/2015 Index Future			545.55900	545.55900	544.42900	544.42900			0.00	0	0
Total AL12 Future									0.00	0	0
Total For AL12									0.00	0	0
AL37 On 06/11/2014 Index Future			441.94700	441.94700	441.43900	441.43900			0.00	0	3
AL37 On 05/02/2015 Index Future			448.78400	448.78400	448.27000	448.27000		4,487,840.00		1	112
AL37 On 07/05/2015 Index Future			456.43700	456.43700	455.91700	455.91700		0.00		0	0
Total AL37 Future								4,487,840.00		1	115
Total For AL37								4,487,840.00		1	115
AL7T On 06/11/2014 Index Future			523.75800	523.75800	523.09000	523.09000		0.00		0	4
AL7T On 05/02/2015 Index Future			531.86200	531.86200	531.18500	531.18500		0.00		0	0
AL7T On 07/05/2015 Index Future			540.93100	540.93100	540.24600	540.24600		0.00		0	0
Total AL7T Future								0.00		0	4
Total For AL7T								0.00		0	4
ALBI On 06/11/2014 Index Future			477.37600	477.37600	476.62400	476.62400		0.00		0	379
ALBI On 05/02/2015 Index Future			484.76200	484.76200	483.99900	483.99900		0.00		0	265
ALBI On 07/05/2015 Index Future			493.02800	493.02800	492.25500	492.25500		0.00		0	0
ALBI On 06/08/2015 Index Future			502.07300	502.07300	501.28900	501.28900		0.00		0	0
Total ALBI Future								0.00		0	644
Total For ALBI								0.00		0	644
IGOV On 06/11/2014 Index Future			220.98200	220.98200	220.73800	220.73800		364,620,300.00		165	926
IGOV On 05/02/2015 Index Future			224.42900	224.42900	224.18100	224.18100		190,764,650.00		85	168
IGOV On 07/05/2015 Index Future			228.28300	228.28300	228.03200	228.03200		182,626,400.00		80	80
IGOV On 06/08/2015 Index Future			232.49700	232.49700	232.24300	232.24300		0.00		0	0
Total IGOV Future								738,011,350.00		330	1,174
Total For IGOV								738,011,350.00		330	1,174
ILBI On 06/11/2014 Index Future			598.97400	598.97400	598.31900	598.31900		0.00		0	0
ILBI On 05/02/2015 Index Future			608.40400	608.40400	607.74100	607.74100		0.00		0	157
ILBI On 07/05/2015 Index Future			619.06900	619.06900	618.39800	618.39800		0.00		0	0
Total ILBI Future								0.00		0	157
Total For ILBI								0.00		0	157
Total for Index								742,499,190.00		331	2,094
JIBAR I On 19/11/2014 Jibar Future			6.10000	93.90000	6.10000	93.90000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 17/12/2014 Jibar Future			6.16000	93.84000	6.16000	93.84000			0.00	0	0
JIBAR F On 21/01/2015 Jibar Future			6.18000	93.82000	6.19000	93.81000			0.00	0	0
JIBAR F On 18/02/2015 Jibar Future			6.25000	93.75000	6.26000	93.74000			0.00	0	0
JIBAR F On 18/03/2015 Jibar Future			6.29000	93.71000	6.29000	93.71000			0.00	0	2,850
JIBAR F On 15/04/2015 Jibar Future			6.38000	93.62000	6.40000	93.60000			0.00	0	0
JIBAR F On 17/06/2015 Jibar Future			6.52000	93.48000	6.54000	93.46000			0.00	0	5,000
JIBAR F On 16/09/2015 Jibar Future			6.65000	93.35000	6.66000	93.34000			0.00	0	0
JIBAR F On 15/12/2015 Jibar Future			6.81000	93.19000	6.82000	93.18000			0.00	0	0
JIBAR F On 16/03/2016 Jibar Future			6.92000	93.08000	6.94000	93.06000			0.00	0	0
JIBAR F On 15/06/2016 Jibar Future			7.04000	92.96000	7.06000	92.94000			0.00	0	0
JIBAR F On 21/09/2016 Jibar Future			7.17000	92.83000	7.19000	92.81000			0.00	0	0
Total Jibar Future									0.00	0	7,850
Total For JIBAR FUTURE									0.00	0	7,850
Total for Jibar									0.00	0	7,850
J201 On 22/12/2014 Interest Rate Swap			8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0
Total J201 Future									0.00	0	0
Total For J201									0.00	0	0
Total for Interest Rate Swap									0.00	0	0
Total for Derivatives :									1,702,660,240.32	4,562	456,324
AA02 On 28/03/2016 Spot Bond				100.00000	0.00000	100.59504			0.00	0	0
Total AA02 SPOT									0.00	0	0
Total For AA02									0.00	0	0
AA03 On 11/05/2015 Spot Bond			6.85500	101.26072	6.85500	106.08026			0.00	0	0
Total AA03 SPOT									0.00	0	0
Total For AA03									0.00	0	0
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	100.77144			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA05 On 22/03/2019 Spot Bond			8.25000	104.74842	8.25000	104.67827			0.00	0	622,600,000
Total AA05 SPOT									0.00	0	622,600,000
Total For AA05									0.00	0	622,600,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.33209			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.93000	103.18649	8.93000	103.11222			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	101.48818			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	101.58751			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.11500	101.00819	9.11500	100.93482			0.00	0	0
Total AB013 SPOT									0.00	0	0
Total For AB013									0.00	0	0
AB06 On 27/03/2015 Spot Bond			6.97500	101.26346	6.97500	101.20698		2,092,500,000,000.00	300,000,000	120,000,000	
Total AB06 SPOT								2,092,500,000,000.00	300,000,000	120,000,000	
Total For AB06								2,092,500,000,000.00	300,000,000	120,000,000	
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.49702			0.00	0	0
Total AB08 SPOT									0.00	0	0
Total For AB08									0.00	0	0
AB09 On 03/05/2017 Spot Bond			8.54500	103.83257	8.54500	103.76177			0.00	0	500,000,000
Total AB09 SPOT									0.00	0	500,000,000
Total For AB09									0.00	0	500,000,000
ABCPI3 On 07/12/2023 Spot Bond			2.31000	128.26442	2.31000	276.17996		2,273,040,000,000.00	984,000,000	502,000,000	
Total ABCPI3 SPOT								2,273,040,000,000.00	984,000,000	502,000,000	
Total For ABCPI3								2,273,040,000,000.00	984,000,000	502,000,000	
ABFN04 On 25/02/2015 Spot Bond				100.00000	0.00000	101.84382			0.00	0	0
Total ABFN04 SPOT									0.00	0	0
Total For ABFN04									0.00	0	0
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	101.48737			0.00	1,400,000,000	740,000,000
Total ABFN06 SPOT									0.00	1,400,000,000	740,000,000
Total For ABFN06									0.00	1,400,000,000	740,000,000
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.92510			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.96095			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.98470			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.41861			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	100.20006			0.00	0	0
Total ABFN11 SPOT									0.00	0	0
Total For ABFN11									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.87610			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABN03U On 12/03/2015 Spot Bond			100.00000	91.72823	100.00000	91.05043			0.00	0	0
Total ABN03U SPOT									0.00	0	0
Total For ABN03U									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			2.05000	172.11704	2.05000	172.00147			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN07 On 13/06/2015 Spot Bond			2.76000	164.49124	2.76000	164.37147			0.00	0	0
Total ABN07 SPOT									0.00	0	0
Total For ABN07									0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	175.35108	2.17000	175.23181			0.00	0	0
Total ABN09 SPOT									0.00	0	0
Total For ABN09									0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	184.88073	1.82000	184.76006			0.00	0	0
Total ABN14 SPOT									0.00	0	0
Total For ABN14									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.74125	78.54807	7.74125	78.49995			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.74125	78.54807	7.74125	78.49995			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	93.53000			0.00	0	0
Total ABN38 SPOT									0.00	0	0
Total For ABN38									0.00	0	0
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.85899			0.00	0	0
Total ABN39 SPOT									0.00	0	0
Total For ABN39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	93.53000				0.00	0	0
Total ABN40 SPOT										0.00	0	0
Total For ABN40										0.00	0	0
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	92.25000				0.00	0	0
Total ABN42 SPOT										0.00	0	0
Total For ABN42										0.00	0	0
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	92.57000				0.00	0	0
Total ABN44 SPOT										0.00	0	0
Total For ABN44										0.00	0	0
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	89.88000				0.00	0	0
Total ABN45 SPOT										0.00	0	0
Total For ABN45										0.00	0	0
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	89.27000				0.00	0	0
Total ABN46 SPOT										0.00	0	0
Total For ABN46										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.49182				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.36308				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	88.92000				0.00	0	0
Total ABN49 SPOT										0.00	0	0
Total For ABN49										0.00	0	0
ABN50 On 21/12/2014 Spot Bond			7.02500	103.41957	7.02500	103.36044				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				100.00000	0.00000	88.92000				0.00	0	0
Total ABN52 SPOT										0.00	0	0
Total For ABN52										0.00	0	0
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.05000				0.00	0	0
Total ABN53 SPOT										0.00	0	0
Total For ABN53										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	89.31000				0.00	0	0
Total ABN54 SPOT										0.00	0	0
Total For ABN54										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.64477				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN56 On 15/09/2015 Spot Bond			7.14500	107.04235	7.14500	106.98009				0.00	0	30,000,000
Total ABN56 SPOT										0.00	0	30,000,000
Total For ABN56										0.00	0	30,000,000
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.32502				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	86.57000				0.00	0	0
Total ABN59 SPOT										0.00	0	0
Total For ABN59										0.00	0	0
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	86.30000				0.00	0	0
Total ABN60 SPOT										0.00	0	0
Total For ABN60										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			2.68000	94.45941	2.68000	107.87153				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.49000	101.48893	2.49000	159.22747				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.39000	117.57674	2.39000	214.37081				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				100.00000	0.00000	95.40000				0.00	0	0
Total ABN64 SPOT										0.00	0	0
Total For ABN64										0.00	0	0
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	85.75000				0.00	0	0
Total ABN66 SPOT										0.00	0	0
Total For ABN66										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.28000	92.19878	9.28000	92.54249				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	96.08000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	102.90000				0.00	0	0
Total ABN71 SPOT										0.00	0	0
Total For ABN71										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.02075				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	91.99000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	100.26500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN75 SPOT										0.00	0	0
Total For ABN75										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	108.73268	9.63000	108.67638				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	95.29000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
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			9.30500	112.43163	9.30500	112.34784				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			8.63500	91.49087	8.63500	91.42714				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	102.36000				0.00	0	0
Total ABN81 SPOT										0.00	0	0
Total For ABN81										0.00	0	0
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	102.37000				0.00	0	0
Total ABN82 SPOT										0.00	0	0
Total For ABN82										0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN83 SPOT										0.00	0	0
Total For ABN83										0.00	0	0
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN84 SPOT										0.00	0	0
Total For ABN84										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.40000	111.71183	9.40000	111.62775				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	88.80000				0.00	0	0
Total ABN88 SPOT										0.00	0	0
Total For ABN88										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.10319				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				100.00000	0.00000	100.00000				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.89500	107.03932	7.89500	106.97065				0.00	0	1,430,000,000
Total ABS10 SPOT										0.00	0	1,430,000,000
Total For ABS10										0.00	0	1,430,000,000
ABS11 On 09/04/2021 Spot Bond			8.64000	104.47232	8.64000	104.39951				0.00	0	500,000,000
Total ABS11 SPOT										0.00	0	500,000,000
Total For ABS11										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS5 On 01/05/2015 Spot Bond			6.80500	100.78651	6.80500	100.70459			0.00	0	10,000,000
Total ABS5 SPOT									0.00	0	10,000,000
Total For ABS5									0.00	0	10,000,000
ABS6 On 01/06/2020 Spot Bond			8.68000	101.37440	8.68000	101.30382			0.00	0	590,000,000
Total ABS6 SPOT									0.00	0	590,000,000
Total For ABS6									0.00	0	590,000,000
ABS7 On 11/09/2026 Spot Bond			9.50000	96.35124	9.50000	96.27715			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			7.80000	103.20279	7.80000	103.13736			0.00	0	630,000,000
Total ABS9 SPOT									0.00	0	630,000,000
Total For ABS9									0.00	0	630,000,000
ABSI2 On 07/12/2023 Spot Bond			2.12000	221.17823	2.12000	280.04330			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI3 On 31/01/2017 Spot Bond			1.34000	128.11515	1.34000	130.89241			0.00	0	0
Total ABSI3 SPOT									0.00	0	0
Total For ABSI3									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.06000	130.75989	2.06000	133.29702			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00495	100.00000	0.00490		1,638,143,400,000.00		16,381,434	16,381,434
Total ACIF1U SPOT								1,638,143,400,000.00		16,381,434	16,381,434
Total For ACIF1U								1,638,143,400,000.00		16,381,434	16,381,434
ACL01L On 30/06/2015 Spot Bond			100.00000	61.21871	100.00000	60.77487			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			11.30500	103.55200	11.30500	103.45767			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				100.00000	0.00000	101.99315			0.00	0	0
Total ACL029 SPOT									0.00	0	0
Total For ACL029									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	6.12389	100.00000	6.07901			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	102.04220				0.00	0	0
Total ACL033 SPOT										0.00	0	0
Total For ACL033										0.00	0	0
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	102.73803				0.00	0	0
Total ACL036 SPOT										0.00	0	0
Total For ACL036										0.00	0	0
ACL03U On 20/03/2016 Spot Bond			100.00000	36.50123	100.00000	36.23370				0.00	0	0
Total ACL03U SPOT										0.00	0	0
Total For ACL03U										0.00	0	0
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.94410				0.00	0	0
Total ACL042 SPOT										0.00	0	0
Total For ACL042										0.00	0	0
ACL047 On 22/10/2018 Spot Bond			11.00000	66.09950	11.00000	66.04282				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL04U On 20/06/2016 Spot Bond			100.00000	23.36079	100.00000	23.18957				0.00	0	0
Total ACL04U SPOT										0.00	0	0
Total For ACL04U										0.00	0	0
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL071 SPOT										0.00	0	0
Total For ACL071										0.00	0	0
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL073 SPOT										0.00	0	0
Total For ACL073										0.00	0	0
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL074 SPOT										0.00	0	0
Total For ACL074										0.00	0	0
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.94039				0.00	0	0
Total ACL076 SPOT										0.00	0	0
Total For ACL076										0.00	0	0
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	101.02796				0.00	0	0
Total ACL077 SPOT										0.00	0	0
Total For ACL077										0.00	0	0
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.90132				0.00	0	0
Total ACL078 SPOT										0.00	0	0
Total For ACL078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.92772				0.00	0	0
Total ACL080 SPOT										0.00	0	0
Total For ACL080										0.00	0	0
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.93933				0.00	0	0
Total ACL081 SPOT										0.00	0	0
Total For ACL081										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	102.11820				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	102.11820				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	102.13040				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	102.13040				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	102.10598				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	92.25627				0.00	0	0
Total ACL088 SPOT										0.00	0	0
Total For ACL088										0.00	0	0
ACL089 On 20/12/2014 Spot Bond				100.00000	0.00000	100.98675				0.00	0	0
Total ACL089 SPOT										0.00	0	0
Total For ACL089										0.00	0	0
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.78157				0.00	0	0
Total ACL092 SPOT										0.00	0	0
Total For ACL092										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.91191				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.93806				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.94857				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.92748				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.88021				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			9.08000	104.94098	9.08000	104.86336				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.09077				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.75135				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL122 SPOT										0.00	0	0
Total For ACL122										0.00	0	0
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	86.15925				0.00	0	0
Total ACL126 SPOT										0.00	0	0
Total For ACL126										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	168.21614				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	168.23562				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.90123				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	101.90712				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	101.31227			0.00	0	0
Total ACL137 SPOT									0.00	0	0
Total For ACL137									0.00	0	0
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	101.90638			0.00	0	0
Total ACL138 SPOT									0.00	0	0
Total For ACL138									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	102.68567			0.00	0	0
Total ACL139 SPOT									0.00	0	0
Total For ACL139									0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	102.60929			0.00	0	0
Total ACL141 SPOT									0.00	0	0
Total For ACL141									0.00	0	0
ACL142 On 20/12/2014 Spot Bond				100.00000	0.00000	100.96759			0.00	0	0
Total ACL142 SPOT									0.00	0	0
Total For ACL142									0.00	0	0
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	101.60108			0.00	0	0
Total ACL143 SPOT									0.00	0	0
Total For ACL143									0.00	0	0
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	102.23933			0.00	0	0
Total ACL144 SPOT									0.00	0	0
Total For ACL144									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.90442			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	102.04992			0.00	0	0
Total ACL151 SPOT									0.00	0	0
Total For ACL151									0.00	0	0
ACL153 On 20/03/2015 Spot Bond				100.00000	0.00000	100.80318			0.00	0	0
Total ACL153 SPOT									0.00	0	0
Total For ACL153									0.00	0	0
ACL154 On 20/03/2015 Spot Bond				100.00000	0.00000	100.78518			0.00	0	0
Total ACL154 SPOT									0.00	0	0
Total For ACL154									0.00	0	0
ACL155 On 20/03/2015 Spot Bond				100.00000	0.00000	100.82012			0.00	0	0
Total ACL155 SPOT									0.00	0	0
Total For ACL155									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.88561				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.84860				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL158 On 20/03/2015 Spot Bond				100.00000	0.00000	100.80635				0.00	0	0
Total ACL158 SPOT										0.00	0	0
Total For ACL158										0.00	0	0
ACL159 On 20/03/2015 Spot Bond				100.00000	0.00000	100.81800				0.00	0	0
Total ACL159 SPOT										0.00	0	0
Total For ACL159										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.22006	10.23000	101.13639				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.82946				0.00	0	0
Total ACL162 SPOT										0.00	0	0
Total For ACL162										0.00	0	0
ACL163 On 20/03/2015 Spot Bond				100.00000	0.00000	100.81165				0.00	0	0
Total ACL163 SPOT										0.00	0	0
Total For ACL163										0.00	0	0
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	118.64409				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			9.19000	105.87880	9.19000	105.80084				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88237				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL169 On 20/06/2017 Spot Bond			1.75000	116.82401	1.75000	116.80713				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL170 On 20/03/2015 Spot Bond				100.00000	0.00000	101.00482				0.00	0	0
Total ACL170 SPOT										0.00	0	0
Total For ACL170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.81888			0.00	0	0
Total ACL172 SPOT									0.00	0	0
Total For ACL172									0.00	0	0
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.86215			0.00	0	0
Total ACL173 SPOT									0.00	0	0
Total For ACL173									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.88825			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.83604			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.98210			0.00	0	0
Total ACL180 SPOT									0.00	0	0
Total For ACL180									0.00	0	0
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	101.12186			0.00	0	0
Total ACL181 SPOT									0.00	0	0
Total For ACL181									0.00	0	0
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	102.60150			0.00	0	0
Total ACL182 SPOT									0.00	0	0
Total For ACL182									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.82663			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.96816			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.88303			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.86381			0.00	0	0
Total ACL186 SPOT									0.00	0	0
Total For ACL186									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.90854			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.92226				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	101.28258				0.00	0	100,000,000
Total ACL191 SPOT										0.00	0	100,000,000
Total For ACL191										0.00	0	100,000,000
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	101.53331				0.00	0	0
Total ACL192 SPOT										0.00	0	0
Total For ACL192										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.92552				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.92552				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97164				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.86737				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.97743				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	103.01155				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				100.00000	0.00000	100.97164				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				100.00000	0.00000	95.15823				0.00	0	0
Total ACL200 SPOT										0.00	0	0
Total For ACL200										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.94348				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.92997				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	122.25403				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	123.13057				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.81513				0.00	0	0
Total ACL205 SPOT										0.00	0	0
Total For ACL205										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.80781				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				100.00000	0.00000	101.40398				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.82768				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	98.13964				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.86215				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.81617				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.81513				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.89175				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.80570			0.00	0	30,000,000
Total ADCB01 SPOT									0.00	0	30,000,000
Total For ADCB01									0.00	0	30,000,000
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	99.99982			0.00	0	0
Total ADCB02 SPOT									0.00	0	0
Total For ADCB02									0.00	0	0
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	100.00012			0.00	0	0
Total ADCB03 SPOT									0.00	0	0
Total For ADCB03									0.00	0	0
ADCP0 On 27/11/2014 Spot Bond				100.00000	0.00000	102.82692			0.00	0	0
Total ADCP08 SPOT									0.00	0	0
Total For ADCP08									0.00	0	0
AER01U On 18/11/2016 Spot Bond			100.00000	16.17780	100.00000	16.06051			0.00	0	0
Total AER01U SPOT									0.00	0	0
Total For AER01U									0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	15.92784	100.00000	15.77750			0.00	0	0
Total AFS1U SPOT									0.00	0	0
Total For AFS1U									0.00	0	0
AHF1A On 21/11/2014 Spot Bond				100.00000	0.00000	101.43818			0.00	0	0
Total AHF1A1 SPOT									0.00	0	0
Total For AHF1A1									0.00	0	0
AHF1B On 21/11/2014 Spot Bond				100.00000	0.00000	101.58277			0.00	0	0
Total AHF1B1 SPOT									0.00	0	0
Total For AHF1B1									0.00	0	0
AHF1C On 21/11/2014 Spot Bond				100.00000	0.00000	101.67909			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				100.00000	0.00000	100.22952			0.00	0	0
Total AHF2A1 SPOT									0.00	0	0
Total For AHF2A1									0.00	0	0
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	100.25177			0.00	0	0
Total AHF2B1 SPOT									0.00	0	0
Total For AHF2B1									0.00	0	0
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	100.28138			0.00	0	0
Total AHF2C1 SPOT									0.00	0	0
Total For AHF2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.21990				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A On 18/04/2016 Spot Bond			7.68000	98.78182	7.68000	98.72048				0.00	0	0
Total AHF3A2 SPOT										0.00	0	0
Total For AHF3A2										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.28118				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.32586				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.51000	101.39462	8.51000	101.32462				0.00	0	2,910,000,000
Total AIR01 SPOT										0.00	0	2,910,000,000
Total For AIR01										0.00	0	2,910,000,000
AIR02 On 30/04/2023 Spot Bond			9.40000	113.25961	9.40000	113.17389				0.00	0	19,600,000
Total AIR02 SPOT										0.00	0	19,600,000
Total For AIR02										0.00	0	19,600,000
AIR03 On 09/03/2016 Spot Bond			7.25000	106.18769	7.25000	106.12504				0.00	0	214,260,000
Total AIR03 SPOT										0.00	0	214,260,000
Total For AIR03										0.00	0	214,260,000
AIR04 On 29/05/2024 Spot Bond			9.02000	105.41290	9.02000	105.33711				0.00	0	10,400,000
Total AIR04 SPOT										0.00	0	10,400,000
Total For AIR04										0.00	0	10,400,000
AIR04U On 26/10/2029 Spot Bond			100.00000	11.79889	100.00000	11.72029				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.78000	106.01978	9.78000	105.93729				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			2.74000	163.62736	2.74000	163.50830				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				100.00000	0.00000	101.20588				0.00	0	30,000,000
Total ANG010 SPOT										0.00	0	30,000,000
Total For ANG010										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANG01 On 06/12/2014 Spot Bond				100.00000	0.00000	100.98416				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				100.00000	0.00000	101.02865				0.00	0	0
Total ANG012 SPOT										0.00	0	0
Total For ANG012										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.76271				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.06792				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN002 SPOT										0.00	0	0
Total For ASN002										0.00	0	0
ASN00 On 22/03/2016 Spot Bond				100.00000	0.00000	100.92646				0.00	0	20,000,000
Total ASN004 SPOT										0.00	0	20,000,000
Total For ASN004										0.00	0	20,000,000
ASN00 On 28/02/2017 Spot Bond				100.00000	0.00000	101.81315				0.00	0	0
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN00 On 20/12/2016 Spot Bond				100.00000	0.00000	100.80142				0.00	0	0
Total ASN007 SPOT										0.00	0	0
Total For ASN007										0.00	0	0
ASN00 On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN00 On 27/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN009 SPOT										0.00	0	0
Total For ASN009										0.00	0	0
ASN01 On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.83604				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.94523				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.26579				0.00	0	0
Total ASN013 SPOT										0.00	0	0
Total For ASN013										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	98.63500				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	98.23000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	101.14558				0.00	0	0
Total ASN017 SPOT										0.00	0	0
Total For ASN017										0.00	0	0
ASN02: On 09/06/2017 Spot Bond				100.00000	0.00000	95.13479				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			2.64000	130.36348	2.64000	296.15165				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 07/07/2017 Spot Bond				100.00000	0.00000	92.67413				0.00	0	0
Total ASN023 SPOT										0.00	0	0
Total For ASN023										0.00	0	0
ASN02: On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN024 SPOT										0.00	0	0
Total For ASN024										0.00	0	0
ASN02: On 07/08/2015 Spot Bond				100.00000	0.00000	103.05727				0.00	0	0
Total ASN025 SPOT										0.00	0	0
Total For ASN025										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.89933				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03 On 14/08/2017 Spot Bond				100.00000	0.00000	101.58511				0.00	0	0
Total ASN031 SPOT										0.00	0	0
Total For ASN031										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	90.21480				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 07/01/2015 Spot Bond				100.00000	0.00000	100.42115				0.00	0	0
Total ASN033 SPOT										0.00	0	0
Total For ASN033										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.35423				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN35 On 20/12/2016 Spot Bond			100.00000	22.54770	100.00000	22.12319				0.00	0	0
Total ASN35U SPOT										0.00	0	0
Total For ASN35U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.98574				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAR00 On 20/12/2014 Spot Bond				100.00000	0.00000	100.76281				0.00	0	0
Total BAR002 SPOT										0.00	0	0
Total For BAR002										0.00	0	0
BAR00 On 20/03/2016 Spot Bond				100.00000	0.00000	100.75234				0.00	0	0
Total BAR003 SPOT										0.00	0	0
Total For BAR003										0.00	0	0
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.68585				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			8.66000	104.58667	8.66000	104.51361				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	100.56108				0.00	0	0
Total BAW12 SPOT										0.00	0	0
Total For BAW12										0.00	0	0
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	101.06054				0.00	0	10,000,000
Total BAW13 SPOT										0.00	0	10,000,000
Total For BAW13										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
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	100.36031			0.00	0	100,000,000
Total BAW15 SPOT									0.00	0	100,000,000
Total For BAW15									0.00	0	100,000,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.73051			0.00	0	20,000,000
Total BAW17 SPOT									0.00	0	20,000,000
Total For BAW17									0.00	0	20,000,000
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.44547			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.21000	105.53212	9.21000	105.45426			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW2 On 02/10/2015 Spot Bond			7.38500	104.72436	7.38500	104.66179			0.00	0	30,400,000
Total BAW2 SPOT									0.00	0	30,400,000
Total For BAW2									0.00	0	30,400,000
BAW20 On 15/01/2016 Spot Bond			100.00000	32.21758	100.00000	31.79441			0.00	0	0
Total BAW20U SPOT									0.00	0	0
Total For BAW20U									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.69889			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.49500	104.51876	8.49500	104.44712			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			10.96705	102.84878	10.96705	102.25747			0.00	0	0
Total BAYA01 SPOT									0.00	0	0
Total For BAYA01									0.00	0	0
BAYA04 On 30/09/2015 Spot Bond			11.01312	101.34389	11.01312	101.20324			0.00	0	0
Total BAYA04 SPOT									0.00	0	0
Total For BAYA04									0.00	0	0
BAYA05 On 30/09/2015 Spot Bond			11.04072	101.30503	11.04072	101.17688			0.00	0	0
Total BAYA05 SPOT									0.00	0	0
Total For BAYA05									0.00	0	0
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.93229			0.00	0	0
Total BAYA06 SPOT									0.00	0	0
Total For BAYA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA07 On 31/12/2015 Spot Bond			11.07151	101.34999	11.07151	101.13290			0.00	0	0
Total BAYA07 SPOT									0.00	0	0
Total For BAYA07									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			11.64125	101.44082	11.64125	101.35350			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.95319			0.00	0	0
Total BAYA09 SPOT									0.00	0	0
Total For BAYA09									0.00	0	0
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.95319			0.00	0	0
Total BAYA10 SPOT									0.00	0	0
Total For BAYA10									0.00	0	0
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.95326			0.00	0	0
Total BAYA11 SPOT									0.00	0	0
Total For BAYA11									0.00	0	0
BAYA12 On 31/03/2016 Spot Bond			11.21705	100.78068	11.21705	100.76593			0.00	0	0
Total BAYA12 SPOT									0.00	0	0
Total For BAYA12									0.00	0	0
BAYA13 On 31/03/2016 Spot Bond			11.16682	102.07367	11.16682	101.21342			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			11.01312	101.34389	11.01312	101.20324			0.00	0	0
Total BAYA14 SPOT									0.00	0	0
Total For BAYA14									0.00	0	0
BAYA15 On 30/06/2016 Spot Bond			11.04206	101.78611	11.04206	101.39622			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			10.19932	97.41781	10.19932	101.05320			0.00	0	0
Total BAYA16 SPOT									0.00	0	0
Total For BAYA16									0.00	0	0
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.90728			0.00	0	0
Total BAYA17 SPOT									0.00	0	0
Total For BAYA17									0.00	0	0
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.89290			0.00	0	0
Total BAYA18 SPOT									0.00	0	0
Total For BAYA18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.89290				0.00	0	0
Total BAYA19 SPOT										0.00	0	0
Total For BAYA19										0.00	0	0
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.01435				0.00	0	0
Total BAYA22 SPOT										0.00	0	0
Total For BAYA22										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			10.82143	100.25185	10.82143	100.47178				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			11.27000	100.60719	11.27000	100.51608				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.86829				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.19500	74.57000	11.19500	98.46850				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.01436				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.82804				0.00	0	0
Total BAYA29 SPOT										0.00	0	0
Total For BAYA29										0.00	0	0
BAYA30 On 31/12/2015 Spot Bond			9.28000	89.92458	9.28000	100.77580				0.00	0	0
Total BAYA30 SPOT										0.00	0	0
Total For BAYA30										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.88060				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.06000	71.37361	11.06000	100.80197				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.85598				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.87649				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.87649				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89584				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.84612				0.00	0	0
Total BAYA37 SPOT										0.00	0	0
Total For BAYA37										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.89031				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.01434				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.89031				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.84777				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				100.00000	0.00000	100.86143				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.89041				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.65659				0.00	0	0
Total BAYA46 SPOT										0.00	0	0
Total For BAYA46										0.00	0	0
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.70266				0.00	0	0
Total BAYA47 SPOT										0.00	0	0
Total For BAYA47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB01 On 31/03/2016 Spot Bond			13.96705	103.08650	13.96705	102.49238				0.00	0	0
Total BAYB02 SPOT										0.00	0	0
Total For BAYB02										0.00	0	0
BAYB02 On 31/12/2016 Spot Bond			15.11095	101.85394	15.11095	101.74075				0.00	0	0
Total BAYB03 SPOT										0.00	0	0
Total For BAYB03										0.00	0	0
BAYB03 On 31/03/2017 Spot Bond			13.97762	101.76371	13.97762	101.49567				0.00	0	0
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				100.00000	0.00000	101.14175				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.14175				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.14175				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	101.18231				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				100.00000	0.00000	100.99927				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYC1U On 31/12/2016 Spot Bond			100.00000	22.39263	100.00000	22.26542				0.00	0	0
Total BAYC1U SPOT										0.00	0	0
Total For BAYC1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	20.29663	100.00000	20.14948				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.47221	100.00000	18.33828				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.40260	100.00000	11.31993				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.40260	100.00000	11.31993			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.78629	100.00000	13.68634			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.94558	100.00000	11.85898			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	100.25691			0.00	0	0
Total BCJ03 SPOT									0.00	0	0
Total For BCJ03									0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.19462			0.00	0	0
Total BCJ04 SPOT									0.00	0	0
Total For BCJ04									0.00	0	0
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	100.44205			0.00	0	0
Total BCJ05 SPOT									0.00	0	0
Total For BCJ05									0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.46799			0.00	0	400,000,000
Total BCJ06 SPOT									0.00	0	400,000,000
Total For BCJ06									0.00	0	400,000,000
BCP3U On 30/06/2019 Spot Bond			100.00000	7.77132	100.00000	7.71436			0.00	0	0
Total BCP3U SPOT									0.00	0	0
Total For BCP3U									0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	7.77132	100.00000	7.71436			0.00	0	0
Total BCP4U SPOT									0.00	0	0
Total For BCP4U									0.00	0	0
BCP86I On 19/11/2014 Spot Bond			100.00000	95.80052	100.00000	95.05208			0.00	0	0
Total BCP86U SPOT									0.00	0	0
Total For BCP86U									0.00	0	0
BCP87I On 05/12/2014 Spot Bond			100.00000	91.93955	100.00000	91.25000			0.00	0	0
Total BCP87U SPOT									0.00	0	0
Total For BCP87U									0.00	0	0
BCP88I On 23/01/2015 Spot Bond			100.00000	81.83857	100.00000	81.29176		18,000,000,000,000.00		180,000,000	60,000,000
Total BCP88U SPOT								18,000,000,000,000.00		180,000,000	60,000,000
Total For BCP88U								18,000,000,000,000.00		180,000,000	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
BD0202 On 31/12/2018 Spot Bond			2.02000	104.56997	2.02000	180.94386				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			7.92000	98.59750	7.92000	157.51416				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			7.92000	99.90889	7.92000	157.81966				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			8.30500	98.86802	8.30500	98.80174				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	101.18992				0.00	10,000,000,000	5,000,000,000
Total BD311E SPOT										0.00	10,000,000,000	5,000,000,000
Total For BD311E										0.00	10,000,000,000	5,000,000,000
BEER02 On 28/03/2018 Spot Bond			7.66000	99.12254	7.66000	99.06081				0.00	0	105,600,000
Total BEER02 SPOT										0.00	0	105,600,000
Total For BEER02										0.00	0	105,600,000
BG22A1 On 21/07/2016 Spot Bond				100.00000	0.00000	101.16987				0.00	0	0
Total BG22A1 SPOT										0.00	0	0
Total For BG22A1										0.00	0	0
BG22A2 On 21/07/2016 Spot Bond				100.00000	0.00000	100.20676				0.00	0	0
Total BG22A2 SPOT										0.00	0	0
Total For BG22A2										0.00	0	0
BG22A3 On 21/07/2016 Spot Bond				100.00000	0.00000	100.21080				0.00	0	0
Total BG22A3 SPOT										0.00	0	0
Total For BG22A3										0.00	0	0
BG22B1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.22425				0.00	0	0
Total BG22B1 SPOT										0.00	0	0
Total For BG22B1										0.00	0	0
BG22C1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.23769				0.00	0	0
Total BG22C1 SPOT										0.00	0	0
Total For BG22C1										0.00	0	0
BG22D1 On 21/07/2016 Spot Bond				100.00000	0.00000	100.27499				0.00	0	0
Total BG22D1 SPOT										0.00	0	0
Total For BG22D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG22YI On 21/07/2016 Spot Bond			100.00000	21.64331	100.00000	21.48640			0.00	0	0
Total BG22YU SPOT									0.00	0	0
Total For BG22YU									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.01817			0.00	0	0
Total BG32A1 SPOT									0.00	0	0
Total For BG32A1									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.01908			0.00	0	0
Total BG32A2 SPOT									0.00	0	0
Total For BG32A2									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.01947			0.00	0	0
Total BG32A3 SPOT									0.00	0	0
Total For BG32A3									0.00	0	0
BG32A On 30/10/2016 Spot Bond				100.00000	0.00000	100.01960			0.00	0	0
Total BG32A4 SPOT									0.00	0	0
Total For BG32A4									0.00	0	0
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	100.02114			0.00	0	0
Total BG32B SPOT									0.00	0	0
Total For BG32B									0.00	0	0
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	100.02319			0.00	0	0
Total BG32C SPOT									0.00	0	0
Total For BG32C									0.00	0	0
BG32D On 30/10/2016 Spot Bond			100.00000	21.17597	100.00000	21.02245			0.00	0	0
Total BG32DU SPOT									0.00	0	0
Total For BG32DU									0.00	0	0
BG32YI On 30/10/2016 Spot Bond			100.00000	21.17597	100.00000	21.02245			0.00	0	0
Total BG32YU SPOT									0.00	0	0
Total For BG32YU									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.92905			0.00	0	0
Total BG42A1 SPOT									0.00	0	0
Total For BG42A1									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.99773			0.00	0	0
Total BG42A2 SPOT									0.00	0	0
Total For BG42A2									0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	101.01645			0.00	0	0
Total BG42A3 SPOT									0.00	0	0
Total For BG42A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG42A On 15/03/2017 Spot Bond			8.04500	102.77088	8.04500	102.70372			418,340,000,000.00	52,000,000	91,600,000
Total BG42A4 SPOT									418,340,000,000.00	52,000,000	91,600,000
Total For BG42A4									418,340,000,000.00	52,000,000	91,600,000
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	101.07259			0.00	0	0
Total BG42B SPOT									0.00	0	0
Total For BG42B									0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	101.17222			0.00	0	0
Total BG42C SPOT									0.00	0	0
Total For BG42C									0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	15.13534	100.00000	15.02441			0.00	0	0
Total BG42DU SPOT									0.00	0	0
Total For BG42DU									0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	15.13534	100.00000	15.02441			0.00	0	0
Total BG42YU SPOT									0.00	0	0
Total For BG42YU									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	102.07286			0.00	0	20,000,000
Total BID04 SPOT									0.00	0	20,000,000
Total For BID04									0.00	0	20,000,000
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.63981			0.00	0	5,000,000
Total BID05 SPOT									0.00	0	5,000,000
Total For BID05									0.00	0	5,000,000
BID06 On 30/06/2019 Spot Bond			8.37000	68.38186	8.37000	104.79727			0.00	0	2,210,400,000
Total BID06 SPOT									0.00	0	2,210,400,000
Total For BID06									0.00	0	2,210,400,000
BIDC41 On 06/02/2015 Spot Bond				100.00000	0.00000	98.25861			0.00	0	0
Total BIDC41 SPOT									0.00	0	0
Total For BIDC41									0.00	0	0
BIDC42 On 14/01/2015 Spot Bond				100.00000	0.00000	98.52094			0.00	0	0
Total BIDC42 SPOT									0.00	0	0
Total For BIDC42									0.00	0	0
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	96.80124			0.00	180,000,000	60,000,000
Total BIDC43 SPOT									0.00	180,000,000	60,000,000
Total For BIDC43									0.00	180,000,000	60,000,000
BLG1A On 21/11/2015 Spot Bond				100.00000	0.00000	101.29705			0.00	0	0
Total BLG1A4 SPOT									0.00	0	0
Total For BLG1A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	101.50021				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	101.28767				0.00	0	10,000,000
Total BLG1B SPOT										0.00	0	10,000,000
Total For BLG1B										0.00	0	10,000,000
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	101.35136				0.00	0	0
Total BLG1C SPOT										0.00	0	0
Total For BLG1C										0.00	0	0
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	101.46710				0.00	0	0
Total BLG1D SPOT										0.00	0	0
Total For BLG1D										0.00	0	0
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.94850				0.00	0	0
Total BLG1E SPOT										0.00	0	0
Total For BLG1E										0.00	0	0
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	102.73622				0.00	0	0
Total BLG1F SPOT										0.00	0	0
Total For BLG1F										0.00	0	0
BSR11 On 19/06/2015 Spot Bond			100.00000	61.16047	100.00000	60.71220				0.00	0	0
Total BSR11U SPOT										0.00	0	0
Total For BSR11U										0.00	0	0
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	100.09562				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				100.00000	0.00000	100.09839				0.00	0	0
Total BSR13 SPOT										0.00	0	0
Total For BSR13										0.00	0	0
BTC002 On 17/03/2015 Spot Bond				100.00000	0.00000	97.46081				0.00	0	0
Total BTC002 SPOT										0.00	0	0
Total For BTC002										0.00	0	0
BTC003 On 01/12/2014 Spot Bond			100.00000	92.87532	100.00000	100.00000				0.00	0	0
Total BTC003 SPOT										0.00	0	0
Total For BTC003										0.00	0	0
BTC004 On 19/01/2015 Spot Bond				100.00000	0.00000	96.86028				0.00	0	0
Total BTC004 SPOT										0.00	0	0
Total For BTC004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	93.23352			0.00	0	0
Total BTC005 SPOT									0.00	0	0
Total For BTC005									0.00	0	0
BTC006 On 22/01/2015 Spot Bond				100.00000	0.00000	98.57327			0.00	0	0
Total BTC006 SPOT									0.00	0	0
Total For BTC006									0.00	0	0
BTC007 On 28/01/2015 Spot Bond				100.00000	0.00000	98.47040			0.00	0	0
Total BTC007 SPOT									0.00	0	0
Total For BTC007									0.00	0	0
BTC008 On 02/02/2015 Spot Bond			100.00000	80.04386	100.00000	79.52070			0.00	0	0
Total BTC008 SPOT									0.00	0	0
Total For BTC008									0.00	0	0
BUS01U On 30/09/2016 Spot Bond			100.00000	26.85082	100.00000	26.65614			0.00	0	0
Total BUS01U SPOT									0.00	0	0
Total For BUS01U									0.00	0	0
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.92464			0.00	0	0
Total BWZJ17 SPOT									0.00	0	0
Total For BWZJ17									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.58293			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
CBL06 On 02/11/2014 Spot Bond			7.28500	99.98004	7.28500	99.96010		1,311,300,000,000.00	180,000,000	60,000,000	
Total CBL06 SPOT								1,311,300,000,000.00	180,000,000	60,000,000	
Total For CBL06								1,311,300,000,000.00	180,000,000	60,000,000	
CBL08 On 02/11/2016 Spot Bond			9.19500	108.80539	9.19500	108.72524		0.00	0	0	
Total CBL08 SPOT								0.00	0	0	
Total For CBL08								0.00	0	0	
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	105.61753		0.00	0	0	
Total CBL09 SPOT								0.00	0	0	
Total For CBL09								0.00	0	0	
CBL11 On 06/05/2016 Spot Bond			9.09500	101.88298	9.09500	101.80914		0.00	0	620,000,000	
Total CBL11 SPOT								0.00	0	620,000,000	
Total For CBL11								0.00	0	620,000,000	
CBL12 On 06/09/2018 Spot Bond			12.26000	98.96521	12.26000	98.86767		0.00	0	0	
Total CBL12 SPOT								0.00	0	0	
Total For CBL12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	99.91788			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			11.22000	104.00157	11.22000	103.90906			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	101.68383			0.00	0	0
Total CBL15 SPOT									0.00	0	0
Total For CBL15									0.00	0	0
CBL16 On 18/05/2017 Spot Bond			9.08500	105.11693	9.08500	105.04082			0.00	0	0
Total CBL16 SPOT									0.00	0	0
Total For CBL16									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.45960			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			11.66000	99.96622	11.66000	99.87390			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	100.60254			0.00	400,000,000	200,000,000
Total CBL19 SPOT									0.00	400,000,000	200,000,000
Total For CBL19									0.00	400,000,000	200,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.34484			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	101.76506			0.00	0	0
Total CBL21 SPOT									0.00	0	0
Total For CBL21									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.96000	93.85555	9.96000	98.02448			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			9.77000	120.62299	9.77000	120.52872			0.00	0	1,642,538,800
Total CCT01 SPOT									0.00	0	1,642,538,800
Total For CCT01									0.00	0	1,642,538,800
CCT02 On 12/06/2024 Spot Bond			9.60000	117.00942	9.60000	116.91951			0.00	0	25,400,000
Total CCT02 SPOT									0.00	0	25,400,000
Total For CCT02									0.00	0	25,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			8.93000	116.36140	8.93000	116.27719			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	101.66407			0.00	0	0
Total CGR10 SPOT									0.00	0	0
Total For CGR10									0.00	0	0
CGR11 On 28/03/2016 Spot Bond			11.39500	101.99828	11.39500	101.90465			0.00	0	0
Total CGR11 SPOT									0.00	0	0
Total For CGR11									0.00	0	0
CGR12 On 14/11/2014 Spot Bond				100.00000	0.00000	101.97502			0.00	0	0
Total CGR12 SPOT									0.00	0	0
Total For CGR12									0.00	0	0
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	101.69400			0.00	0	0
Total CGR13 SPOT									0.00	0	0
Total For CGR13									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.71147			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.27520			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.98749			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.18558			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	100.39184			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				100.00000	0.00000	101.46100			0.00	0	0
Total CIG02 SPOT									0.00	0	0
Total For CIG02									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76538			0.00	0	0
Total CIG03 SPOT									0.00	0	0
Total For CIG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.79435				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.82788				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	102.66753				0.00	0	0
Total CLN126 SPOT										0.00	0	0
Total For CLN126										0.00	0	0
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	102.64011				0.00	0	0
Total CLN130 SPOT										0.00	0	0
Total For CLN130										0.00	0	0
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	102.78503				0.00	0	0
Total CLN134 SPOT										0.00	0	0
Total For CLN134										0.00	0	0
CLN159 On 14/02/2015 Spot Bond				100.00000	0.00000	101.85711				0.00	0	0
Total CLN159 SPOT										0.00	0	0
Total For CLN159										0.00	0	0
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.90134				0.00	0	0
Total CLN170 SPOT										0.00	0	0
Total For CLN170										0.00	0	0
CLN179 On 20/03/2016 Spot Bond				100.00000	0.00000	101.69625				0.00	0	0
Total CLN179 SPOT										0.00	0	0
Total For CLN179										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.40687	10.11000	103.32376				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN186 On 06/07/2016 Spot Bond				100.00000	0.00000	100.52802				0.00	0	0
Total CLN186 SPOT										0.00	0	0
Total For CLN186										0.00	0	0
CLN191 On 23/08/2016 Spot Bond			2.76000	121.03650	2.76000	120.94852				0.00	0	0
Total CLN191 SPOT										0.00	0	0
Total For CLN191										0.00	0	0
CLN192 On 24/08/2016 Spot Bond				100.00000	0.00000	104.03475				0.00	0	0
Total CLN192 SPOT										0.00	0	0
Total For CLN192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	118.13754	3.14000	120.85499			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN194 On 31/08/2016 Spot Bond			8.25000	101.43955	8.25000	101.37161			0.00	0	0
Total CLN194 SPOT									0.00	0	0
Total For CLN194									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			2.76000	128.90818	2.76000	122.96884			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN199 On 13/09/2016 Spot Bond			2.40000	126.13083	2.40000	120.32302			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				100.00000	0.00000	101.25336			0.00	0	0
Total CLN200 SPOT									0.00	0	0
Total For CLN200									0.00	0	0
CLN215 On 17/10/2016 Spot Bond			8.50000	100.42576	8.50000	100.35688			0.00	0	0
Total CLN215 SPOT									0.00	0	0
Total For CLN215									0.00	0	0
CLN219 On 20/10/2016 Spot Bond				100.00000	0.00000	100.23471			0.00	0	0
Total CLN219 SPOT									0.00	0	0
Total For CLN219									0.00	0	0
CLN220 On 20/10/2016 Spot Bond				100.00000	0.00000	100.23931			0.00	0	0
Total CLN220 SPOT									0.00	0	0
Total For CLN220									0.00	0	0
CLN221 On 20/10/2016 Spot Bond			8.55000	100.49439	8.55000	100.42507			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			8.55000	100.49439	8.55000	100.42507			0.00	0	0
Total CLN222 SPOT									0.00	0	0
Total For CLN222									0.00	0	0
CLN225 On 09/12/2016 Spot Bond			8.60000	103.62239	8.60000	103.55090			0.00	0	0
Total CLN225 SPOT									0.00	0	0
Total For CLN225									0.00	0	0
CLN226 On 20/12/2016 Spot Bond				100.00000	0.00000	100.92246			0.00	0	0
Total CLN226 SPOT									0.00	0	0
Total For CLN226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN227 On 20/12/2016 Spot Bond				100.00000	0.00000	101.01323			0.00	0	0
Total CLN227 SPOT									0.00	0	0
Total For CLN227									0.00	0	0
CLN230 On 17/01/2015 Spot Bond				100.00000	0.00000	100.38488			0.00	0	0
Total CLN230 SPOT									0.00	0	0
Total For CLN230									0.00	0	0
CLN231 On 17/01/2015 Spot Bond				100.00000	0.00000	100.38488			0.00	0	0
Total CLN231 SPOT									0.00	0	0
Total For CLN231									0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	101.62725			0.00	0	0
Total CLN237 SPOT									0.00	0	0
Total For CLN237									0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.93475			0.00	0	0
Total CLN239 SPOT									0.00	0	0
Total For CLN239									0.00	0	0
CLN240 On 24/02/2015 Spot Bond				100.00000	0.00000	101.40122			0.00	0	0
Total CLN240 SPOT									0.00	0	0
Total For CLN240									0.00	0	0
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	101.48695			0.00	0	0
Total CLN241 SPOT									0.00	0	0
Total For CLN241									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.77868	9.35000	101.70289			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.77868	9.35000	101.70289			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN244 On 25/02/2015 Spot Bond				100.00000	0.00000	101.40057			0.00	0	0
Total CLN244 SPOT									0.00	0	0
Total For CLN244									0.00	0	0
CLN245 On 25/02/2015 Spot Bond				100.00000	0.00000	101.40422			0.00	0	0
Total CLN245 SPOT									0.00	0	0
Total For CLN245									0.00	0	0
CLN248 On 14/03/2015 Spot Bond				100.00000	0.00000	101.09256			0.00	0	0
Total CLN248 SPOT									0.00	0	0
Total For CLN248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN25(On 26/03/2015 Spot Bond				100.00000	0.00000	100.91490				0.00	0	0
Total CLN250 SPOT										0.00	0	0
Total For CLN250										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.98949				0.00	0	0
Total CLN251 SPOT										0.00	0	0
Total For CLN251										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.99342				0.00	1,255,000,000	1,255,000,000
Total CLN252 SPOT										0.00	1,255,000,000	1,255,000,000
Total For CLN252										0.00	1,255,000,000	1,255,000,000
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91490				0.00	0	0
Total CLN253 SPOT										0.00	0	0
Total For CLN253										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.91490				0.00	0	0
Total CLN254 SPOT										0.00	0	0
Total For CLN254										0.00	0	0
CLN25 On 26/03/2015 Spot Bond				100.00000	0.00000	100.96325				0.00	0	0
Total CLN255 SPOT										0.00	0	0
Total For CLN255										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.74996				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.33578				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.85929				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN25 On 26/03/2017 Spot Bond				100.00000	0.00000	101.85929				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.85929				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN26 On 26/03/2017 Spot Bond				100.00000	0.00000	101.23156				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN262 On 26/03/2019 Spot Bond			8.99000	103.34887	8.99000	103.27358			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN268 On 30/04/2017 Spot Bond				100.00000	0.00000	100.92526			0.00	0	0
Total CLN268 SPOT									0.00	0	0
Total For CLN268									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	101.04390			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	101.24078			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	101.23580			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	101.28751			0.00	0	0
Total CLN274 SPOT									0.00	0	0
Total For CLN274									0.00	0	0
CLN275 On 22/05/2017 Spot Bond				100.00000	0.00000	101.47916			0.00	0	0
Total CLN275 SPOT									0.00	0	0
Total For CLN275									0.00	0	0
CLN277 On 25/05/2017 Spot Bond				100.00000	0.00000	101.67441			0.00	0	0
Total CLN277 SPOT									0.00	0	0
Total For CLN277									0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47427			0.00	0	0
Total CLN278 SPOT									0.00	0	0
Total For CLN278									0.00	0	0
CLN279 On 20/06/2015 Spot Bond				100.00000	0.00000	103.01068			0.00	0	0
Total CLN279 SPOT									0.00	0	0
Total For CLN279									0.00	0	0
CLN280 On 07/06/2017 Spot Bond				100.00000	0.00000	102.21729			0.00	0	0
Total CLN280 SPOT									0.00	0	0
Total For CLN280									0.00	0	0
CLN281 On 21/06/2015 Spot Bond				100.00000	0.00000	101.06549			0.00	0	0
Total CLN281 SPOT									0.00	0	0
Total For CLN281									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN282 On 27/06/2015 Spot Bond				100.00000	0.00000	100.85635				0.00	0	0
Total CLN282 SPOT										0.00	0	0
Total For CLN282										0.00	0	0
CLN283 On 20/09/2015 Spot Bond				100.00000	0.00000	100.82558				0.00	0	0
Total CLN283 SPOT										0.00	0	0
Total For CLN283										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.18785				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.82270				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	101.11359				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	100.88100				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	103.34902				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77374				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	100.87155				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	100.64988				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.98264				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77389				0.00	0	200,000,000
Total CLN297 SPOT										0.00	0	200,000,000
Total For CLN297										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.77389				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76550				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				100.00000	0.00000	126.87061				0.00	0	0
Total CLN300 SPOT										0.00	0	0
Total For CLN300										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.32497				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	126.95430				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	126.36819				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	126.82706				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	126.04475				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	123.57426				0.00	0	0
Total CLN310 SPOT										0.00	0	0
Total For CLN310										0.00	0	0
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	101.87316				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			10.56000	97.52969	10.56000	98.96307				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.08000	95.37614	11.08000	95.66366				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										0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73250				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.98413				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				100.00000	0.00000	101.83070				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15194				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	30,000,000
Total CLN320 SPOT										0.00	0	30,000,000
Total For CLN320										0.00	0	30,000,000
CLN321 On 30/04/2018 Spot Bond			8.80500	102.23182	8.80500	100.00000				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.86737				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15342				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	119.80866				0.00	0	0
Total CLN324 SPOT										0.00	0	0
Total For CLN324										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.90598				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.92162				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.98204				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.94364				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN329 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30187				0.00	0	0
Total CLN329 SPOT										0.00	0	0
Total For CLN329										0.00	0	0
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	101.30187				0.00	0	0
Total CLN330 SPOT										0.00	0	0
Total For CLN330										0.00	0	0
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	78.38905				0.00	0	0
Total CLN331 SPOT										0.00	0	0
Total For CLN331										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.02807				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.73250				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	109.57700				0.00	0	0
Total CLN336 SPOT										0.00	0	0
Total For CLN336										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	109.57700				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				100.00000	0.00000	100.06659				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				100.00000	0.00000	101.13474				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				100.00000	0.00000	100.73663				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				100.00000	0.00000	101.29399				0.00	0	0
Total CLN342 SPOT										0.00	0	0
Total For CLN342										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.07002				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.82737				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	100.95289				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.06595				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN34 On 10/02/2016 Spot Bond				100.00000	0.00000	101.74260				0.00	0	0
Total CLN347 SPOT										0.00	0	0
Total For CLN347										0.00	0	0
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	100.71599				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	100.01297				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35 On 28/05/2019 Spot Bond				100.00000	0.00000	101.34365				0.00	6,000,000,000	3,000,000,000
Total CLN353 SPOT										0.00	6,000,000,000	3,000,000,000
Total For CLN353										0.00	6,000,000,000	3,000,000,000
CLN35 On 20/12/2018 Spot Bond				100.00000	0.00000	101.26044				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN35 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	100.02153				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35 On 24/07/2017 Spot Bond				100.00000	0.00000	100.14820				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.79212				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.55000	100.84373	10.55000	101.11380				0.00	0	0
Total CLN361 SPOT										0.00	0	0
Total For CLN361										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.74000	105.73493	9.74000	106.02762				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	100.86011				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.84121				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.88000	107.14484	11.88000	107.49407				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.83466				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			11.91000	107.36230	11.91000	107.19367				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 26/07/2022 Spot Bond			10.34000	106.90439	10.34000	106.75805				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	99.83466				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.09156				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	101.04444				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.96435				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.98204				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.86737				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.76304				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.26000	104.11724	9.26000	103.98715				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.89332				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.95601				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.55000	101.25748	10.55000	101.17125				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.31005	11.00000	98.56637				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	100.20143				0.00	0	0
Total CLN381 SPOT										0.00	0	0
Total For CLN381										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.97164				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.18706				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			11.67000	103.53920	11.67000	103.37712			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.06315			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.86737			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	107.39645			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.92476			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	99.84515			0.00	0	0
Total CLN389 SPOT									0.00	0	0
Total For CLN389									0.00	0	0
CLN390 On 01/10/2016 Spot Bond			100.00000	29.19017	100.00000	28.77052			0.00	0	0
Total CLN390 SPOT									0.00	0	0
Total For CLN390									0.00	0	0
CLN391 On 20/12/2015 Spot Bond				100.00000	0.00000	100.28181			0.00	0	0
Total CLN391 SPOT									0.00	0	0
Total For CLN391									0.00	0	0
CLN392 On 20/03/2017 Spot Bond				100.00000	0.00000	100.14560			0.00	0	0
Total CLN392 SPOT									0.00	0	0
Total For CLN392									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	87.21360			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.15404			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	39.56939	7.01000	40.16607			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	166.51156				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			8.30500	98.86802	8.30500	142.08063				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			7.92000	35.78602	7.92000	157.51416				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			7.92000	36.21452	7.92000	157.81966				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF01 On 20/10/2015 Spot Bond				100.00000	0.00000	93.22245				0.00	0	0
Total CLNF01 SPOT										0.00	0	0
Total For CLNF01										0.00	0	0
CLNF02 On 20/10/2015 Spot Bond				100.00000	0.00000	93.16450				0.00	0	0
Total CLNF02 SPOT										0.00	0	0
Total For CLNF02										0.00	0	0
CLNF03 On 10/10/2016 Spot Bond				100.00000	0.00000	100.48234				0.00	0	0
Total CLNF03 SPOT										0.00	0	0
Total For CLNF03										0.00	0	0
CLNF04 On 10/10/2016 Spot Bond				100.00000	0.00000	100.48234				0.00	0	0
Total CLNF04 SPOT										0.00	0	0
Total For CLNF04										0.00	0	0
CLNF05 On 20/09/2016 Spot Bond				100.00000	0.00000	100.93299				0.00	0	0
Total CLNF05 SPOT										0.00	0	0
Total For CLNF05										0.00	0	0
CLNF06 On 20/12/2016 Spot Bond				100.00000	0.00000	100.87387				0.00	0	0
Total CLNF06 SPOT										0.00	0	0
Total For CLNF06										0.00	0	0
CLNF07 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88554				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	100.47670				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF09 On 20/06/2017 Spot Bond				100.00000	0.00000	100.88303				0.00	0	0
Total CLNF09 SPOT										0.00	0	0
Total For CLNF09										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.15194				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.80572				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.84648				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.84126				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.84648				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.60733				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.38081				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ02 On 15/09/2016 Spot Bond			8.87000	106.68940	8.87000	104.85706				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			8.44500	105.38704	8.44500	105.31562				0.00	0	775,400,000
Total COJ04 SPOT										0.00	0	775,400,000
Total For COJ04										0.00	0	775,400,000
COJ05 On 05/06/2023 Spot Bond			9.90000	118.14219	9.90000	118.04866				0.00	0	20,041,700,000
Total COJ05 SPOT										0.00	0	20,041,700,000
Total For COJ05										0.00	0	20,041,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ06 On 09/12/2015 Spot Bond			8.18500	107.03652	8.18500	106.96617			0.00	0	0
Total COJ06 SPOT									0.00	0	0
Total For COJ06									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			9.47000	107.37146	9.47000	107.28916			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.52000	108.16332	9.52000	108.08089			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.87000	96.48339	9.87000	96.40680			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			10.65000	97.67513	10.65000	97.59164		31,950,000,000.00		3,000,000	3,000,000
Total COT02 SPOT								31,950,000,000.00		3,000,000	3,000,000
Total For COT02								31,950,000,000.00		3,000,000	3,000,000
COT03 On 05/06/2028 Spot Bond			10.65000	95.43978	10.65000	95.35865			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL002 On 29/11/2014 Spot Bond				100.00000	0.00000	101.36663			0.00	0	0
Total CPL002 SPOT									0.00	0	0
Total For CPL002									0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	101.38309			0.00	0	0
Total CPL003 SPOT									0.00	0	0
Total For CPL003									0.00	0	0
CPL005 On 01/03/2015 Spot Bond				100.00000	0.00000	101.27319			0.00	0	0
Total CPL005 SPOT									0.00	0	0
Total For CPL005									0.00	0	0
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	100.30771			0.00	0	0
Total CPL007 SPOT									0.00	0	0
Total For CPL007									0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	101.37770			0.00	0	0
Total CPL021 SPOT									0.00	0	0
Total For CPL021									0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.81154			0.00	0	0
Total CPL022 SPOT									0.00	0	0
Total For CPL022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	100.27945			0.00	0	0
Total CPL023 SPOT									0.00	0	0
Total For CPL023									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.78000	102.27409	10.78000	104.81941			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	12.74531	100.00000	12.65189			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	4.33854	100.00000	4.29759			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	12.83212	100.00000	12.71099			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	100.06559			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			7.77000	99.33812	7.77000	98.26580			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG5 On 21/11/2014 Spot Bond				100.00000	0.00000	101.22588			0.00	0	0
Total DENG52 SPOT									0.00	0	0
Total For DENG52									0.00	0	0
DENG5 On 25/02/2015 Spot Bond				100.00000	0.00000	101.17348			0.00	0	0
Total DENG53 SPOT									0.00	0	0
Total For DENG53									0.00	0	0
DENG5 On 03/03/2015 Spot Bond				100.00000	0.00000	101.01960			0.00	0	0
Total DENG54 SPOT									0.00	0	0
Total For DENG54									0.00	0	0
DLT01U On 28/11/2014 Spot Bond			100.00000	96.80689	100.00000	96.06791			0.00	0	0
Total DLT01U SPOT									0.00	0	0
Total For DLT01U									0.00	0	0
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	101.09718			0.00	0	0
Total DLTB02 SPOT									0.00	0	0
Total For DLTB02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.49246			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTC04 On 28/11/2014 Spot Bond				100.00000	0.00000	102.74467			0.00	800,000,000	500,000,000
Total DLTC04 SPOT									0.00	800,000,000	500,000,000
Total For DLTC04									0.00	800,000,000	500,000,000
DLTC06 On 13/01/2015 Spot Bond				100.00000	0.00000	102.04667			0.00	0	0
Total DLTC06 SPOT									0.00	0	0
Total For DLTC06									0.00	0	0
DLTC07 On 04/02/2015 Spot Bond				100.00000	0.00000	101.66301			0.00	0	0
Total DLTC07 SPOT									0.00	0	0
Total For DLTC07									0.00	0	0
DOL002 On 15/07/2018 Spot Bond				100.00000	0.00000	97.49791			0.00	0	0
Total DOL002 SPOT									0.00	0	0
Total For DOL002									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.13267			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.24479			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL006 On 22/03/2019 Spot Bond				100.00000	0.00000	101.27235			0.00	0	0
Total DOL006 SPOT									0.00	0	0
Total For DOL006									0.00	0	0
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.98726			0.00	0	0
Total DOL007 SPOT									0.00	0	0
Total For DOL007									0.00	0	0
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	100.84754			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			8.46000	106.23292	8.46000	106.16080			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			7.35000	117.20568	7.35000	117.13635			0.00	0	0
Total DV21 SPOT									0.00	0	0
Total For DV21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			8.28000	107.14510	8.28000	107.07425			13,310,514,000,000.00	1,607,550,000	2,548,700,000
Total DV22 SPOT									13,310,514,000,000.00	1,607,550,000	2,548,700,000
Total For DV22									13,310,514,000,000.00	1,607,550,000	2,548,700,000
DV23 On 27/02/2023 Spot Bond			8.92000	108.06989	8.92000	107.99303			12,449,287,200,000.00	1,395,660,000	4,595,440,000
Total DV23 SPOT									12,449,287,200,000.00	1,395,660,000	4,595,440,000
Total For DV23									12,449,287,200,000.00	1,395,660,000	4,595,440,000
DV24 On 18/02/2024 Spot Bond			8.97000	106.47632	8.97000	106.40019			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV29 On 18/02/2029 Spot Bond			9.33000	108.09619	9.33000	108.01586			0.00	0	300,000,000
Total DV29 SPOT									0.00	0	300,000,000
Total For DV29									0.00	0	300,000,000
DVC00: On 09/12/2014 Spot Bond				100.00000	0.00000	100.95869			0.00	0	30,000,000
Total DVC003 SPOT									0.00	0	30,000,000
Total For DVC003									0.00	0	30,000,000
DVC00: On 12/12/2014 Spot Bond				100.00000	0.00000	100.87726			0.00	0	0
Total DVC004 SPOT									0.00	0	0
Total For DVC004									0.00	0	0
DVC00: On 23/06/2015 Spot Bond				100.00000	0.00000	100.70266			0.00	0	0
Total DVC005 SPOT									0.00	0	0
Total For DVC005									0.00	0	0
DVC00: On 29/06/2015 Spot Bond				100.00000	0.00000	100.59335			0.00	0	100,000,000
Total DVC006 SPOT									0.00	0	100,000,000
Total For DVC006									0.00	0	100,000,000
DVC00: On 15/09/2015 Spot Bond				100.00000	0.00000	100.84868			0.00	0	0
Total DVC007 SPOT									0.00	0	0
Total For DVC007									0.00	0	0
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	101.51668			0.00	0	0
Total DVF16 SPOT									0.00	0	0
Total For DVF16									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.82870			0.00	0	0
Total DVF17 SPOT									0.00	0	0
Total For DVF17									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.62713			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			7.75000	129.67309	7.75000	129.59273			0.00	0	2,005,000,000
Total E170 SPOT												0.00	0	2,005,000,000
Total For E170												0.00	0	2,005,000,000
EDC01	On	04/04/2016	Spot Bond				100.00000	0.00000	92.57691			0.00	100,000,000	100,000,000
Total EDC01 SPOT												0.00	100,000,000	100,000,000
Total For EDC01												0.00	100,000,000	100,000,000
EFC02	On	31/08/2015	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC02 SPOT												0.00	0	0
Total For EFC02												0.00	0	0
EFC03	On	31/08/2016	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC03 SPOT												0.00	0	0
Total For EFC03												0.00	0	0
EFC04	On	31/08/2017	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT												0.00	0	0
Total For EFC04												0.00	0	0
EL15	On	29/06/2015	Spot Bond			0.20000	102.86714	0.20000	136.45703			0.00	0	1,200,000,000
Total EL15 SPOT												0.00	0	1,200,000,000
Total For EL15												0.00	0	1,200,000,000
EL28	On	02/05/2028	Spot Bond			2.06000	122.88801	2.06000	122.80550			0.00	0	527,000,000
Total EL28 SPOT												0.00	0	527,000,000
Total For EL28												0.00	0	527,000,000
EL29	On	19/11/2029	Spot Bond			2.07000	111.47051	2.07000	111.39567			0.00	0	0
Total EL29 SPOT												0.00	0	0
Total For EL29												0.00	0	0
EL30	On	29/07/2030	Spot Bond			2.09000	111.21529	2.09000	111.14047			0.00	0	10,300,000,000
Total EL30 SPOT												0.00	0	10,300,000,000
Total For EL30												0.00	0	10,300,000,000
EL31	On	02/06/2031	Spot Bond			2.16000	103.10752	2.16000	103.03747			0.00	0	0
Total EL31 SPOT												0.00	0	0
Total For EL31												0.00	0	0
EMM01	On	28/07/2020	Spot Bond			9.36000	108.01474	9.36000	107.93421			0.00	0	59,315,000
Total EMM01 SPOT												0.00	0	59,315,000
Total For EMM01												0.00	0	59,315,000
EMM02	On	11/03/2021	Spot Bond			9.21000	108.68728	9.21000	108.60621			0.00	0	0
Total EMM02 SPOT												0.00	0	0
Total For EMM02												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			9.70000	102.11474	9.70000	102.03591			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			9.95500	98.36812	9.95500	100.72822			0.00	0	600,000,000
Total EMM04 SPOT									0.00	0	600,000,000
Total For EMM04									0.00	0	600,000,000
EMM05 On 17/04/2029 Spot Bond			10.10500	104.73354	10.10500	103.07042			0.00	0	5,833,332,900
Total EMM05 SPOT									0.00	0	5,833,332,900
Total For EMM05									0.00	0	5,833,332,900
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	101.56115			0.00	0	30,000,000
Total EPF001 SPOT									0.00	0	30,000,000
Total For EPF001									0.00	0	30,000,000
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.34623			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	101.00832			0.00	0	0
Total EPF003 SPOT									0.00	0	0
Total For EPF003									0.00	0	0
EPFC09 On 06/11/2014 Spot Bond				100.00000	0.00000	99.89541			0.00	180,000,000	60,000,000
Total EPFC09 SPOT									0.00	180,000,000	60,000,000
Total For EPFC09									0.00	180,000,000	60,000,000
EPFC10 On 19/11/2014 Spot Bond				100.00000	0.00000	101.32765			0.00	0	0
Total EPFC10 SPOT									0.00	0	0
Total For EPFC10									0.00	0	0
EPFC11 On 19/02/2015 Spot Bond				100.00000	0.00000	101.37068			0.00	0	0
Total EPFC11 SPOT									0.00	0	0
Total For EPFC11									0.00	0	0
EQ209U On 11/06/2015 Spot Bond			100.00000	60.64601	100.00000	60.07356			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	100.26579	100.00000	99.47213			0.00	0	0
Total EQ211U SPOT									0.00	0	0
Total For EQ211U									0.00	0	0
EQ212U On 12/02/2015 Spot Bond			100.00000	83.90692	100.00000	83.37020			0.00	0	0
Total EQ212U SPOT									0.00	0	0
Total For EQ212U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS01 On 18/11/2014 Spot Bond			3.00000	133.70038	3.00000	133.60015			0.00	0	0
Total EQS01 SPOT									0.00	0	0
Total For EQS01									0.00	0	0
EQS02 On 01/07/2015 Spot Bond			11.16500	105.43843	11.16500	105.34508			0.00	0	0
Total EQS02 SPOT									0.00	0	0
Total For EQS02									0.00	0	0
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	102.89414			0.00	0	0
Total EQS04 SPOT									0.00	0	0
Total For EQS04									0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	98.84163			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	100.75322			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			9.64000	97.76164	9.64000	97.68581			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	100.55545			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	101.41552			0.00	20,000,000	10,000,000
Total EQS09 SPOT									0.00	20,000,000	10,000,000
Total For EQS09									0.00	20,000,000	10,000,000
ERS3A, On 17/11/2014 Spot Bond				100.00000	0.00000	101.74644			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				100.00000	0.00000	101.61494			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.71587			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERSA1: On 17/08/2015 Spot Bond				100.00000	0.00000	101.92749			0.00	184,540,000	106,270,000
Total ERS12 SPOT									0.00	184,540,000	106,270,000
Total For ERS12									0.00	184,540,000	106,270,000
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.46995			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				100.00000	0.00000	101.53035			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				100.00000	0.00000	101.45787			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				100.00000	0.00000	101.50821			0.00	0	30,000,000
Total ERS17 SPOT									0.00	0	30,000,000
Total For ERS17									0.00	0	30,000,000
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.47373			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	101.45352			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ES15 On 30/08/2015 Spot Bond			7.05000	101.91786	7.05000	101.85968			0.00	0	200,000,000
Total ES15 SPOT									0.00	0	200,000,000
Total For ES15									0.00	0	200,000,000
ES18 On 20/04/2018 Spot Bond			7.60000	105.29013	7.60000	105.22543		9,097,048,000,000.00	1,196,980,000	6,013,165,400	
Total ES18 SPOT								9,097,048,000,000.00	1,196,980,000	6,013,165,400	
Total For ES18								9,097,048,000,000.00	1,196,980,000	6,013,165,400	
ES23 On 25/01/2023 Spot Bond			8.28000	112.83453	8.28000	112.75992		670,680,000,000.00	81,000,000	6,563,025,500	
Total ES23 SPOT								670,680,000,000.00	81,000,000	6,563,025,500	
Total For ES23								670,680,000,000.00	81,000,000	6,563,025,500	
ES26 On 02/04/2026 Spot Bond			8.62000	95.15509	8.62000	95.08893		38,791,551,600,000.00	4,500,180,000	9,082,990,000	
Total ES26 SPOT								38,791,551,600,000.00	4,500,180,000	9,082,990,000	
Total For ES26								38,791,551,600,000.00	4,500,180,000	9,082,990,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			9.35000	84.74163	9.37000	84.52395			44,662,706,000,000.00	4,776,760,000	135,189,430,000
Total ES33 SPOT									14,662,706,000,000.00	4,776,760,000	135,189,430,000
Total For ES33									14,662,706,000,000.00	4,776,760,000	135,189,430,000
ES42 On 25/04/2042 Spot Bond			9.47000	90.76876	9.47000	90.69957			4,654,505,000,000.00	491,500,000	22,709,200,000
Total ES42 SPOT									4,654,505,000,000.00	491,500,000	22,709,200,000
Total For ES42									4,654,505,000,000.00	491,500,000	22,709,200,000
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	101.56314			0.00	1,600,000,000	400,000,000
Total EXX01 SPOT									0.00	1,600,000,000	400,000,000
Total For EXX01									0.00	1,600,000,000	400,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	101.61284			0.00	0	20,000,000
Total EXX02 SPOT									0.00	0	20,000,000
Total For EXX02									0.00	0	20,000,000
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	101.43238			0.00	0	0
Total FIFB01 SPOT									0.00	0	0
Total For FIFB01									0.00	0	0
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	100.29078			0.00	0	0
Total FIFB02 SPOT									0.00	0	0
Total For FIFB02									0.00	0	0
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.75322			0.00	0	0
Total FIFB03 SPOT									0.00	0	0
Total For FIFB03									0.00	0	0
FIFC11 On 02/12/2014 Spot Bond				100.00000	0.00000	101.12359			0.00	0	0
Total FIFC11 SPOT									0.00	0	0
Total For FIFC11									0.00	0	0
FIFC12 On 10/03/2015 Spot Bond				100.00000	0.00000	100.96575			0.00	0	0
Total FIFC12 SPOT									0.00	0	0
Total For FIFC12									0.00	0	0
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	100.44563			0.00	0	0
Total FIFC13 SPOT									0.00	0	0
Total For FIFC13									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.28633	100.00000	10.22082			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	10.01078	100.00000	9.94729			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR2A4/ On 15/09/2023 Spot Bond				100.00000	0.00000	100.97266				0.00	0	0
Total FR2A4A SPOT										0.00	0	0
Total For FR2A4A										0.00	0	0
FR2A4f On 15/09/2023 Spot Bond				100.00000	0.00000	99.47317				0.00	0	0
Total FR2A4B SPOT										0.00	0	0
Total For FR2A4B										0.00	0	0
FR2A4(On 15/09/2023 Spot Bond				100.00000	0.00000	101.08490				0.00	0	0
Total FR2A4C SPOT										0.00	0	0
Total For FR2A4C										0.00	0	0
FR2A4[On 15/09/2023 Spot Bond				100.00000	0.00000	101.15966				0.00	0	0
Total FR2A4D SPOT										0.00	0	0
Total For FR2A4D										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.06000	101.22228	9.06000	101.14879				0.00	0	0
Total FRB05 SPOT										0.00	0	0
Total For FRB05										0.00	0	0
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.96559				0.00	0	0
Total FRB08 SPOT										0.00	0	0
Total For FRB08										0.00	0	0
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.96552				0.00	0	0
Total FRB09 SPOT										0.00	0	0
Total For FRB09										0.00	0	0
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	100.08850				0.00	0	10,000,000
Total FRB10 SPOT										0.00	0	10,000,000
Total For FRB10										0.00	0	10,000,000
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	104.56440				0.00	100,000,000	740,000,000
Total FRB11 SPOT										0.00	100,000,000	740,000,000
Total For FRB11										0.00	100,000,000	740,000,000
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	101.35633				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	101.37879				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2026 Spot Bond			9.96000	104.46265	9.96000	104.29797				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2 On 21/12/2018 Spot Bond			10.86000	108.11096	10.86000	108.01728			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	100.98569			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			2.06000	132.49759	2.06000	133.29702			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.15000	129.77165	2.15000	279.42896			0.00	0	20,000,000
Total FRBI23 SPOT									0.00	0	20,000,000
Total For FRBI23									0.00	0	20,000,000
FRBI25 On 31/01/2025 Spot Bond			2.39000	104.27328	2.39000	110.76443			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			2.47000	101.71764	2.47000	159.58654			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			2.28000	119.43261	2.28000	217.75647			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBN0 On 15/09/2015 Spot Bond			7.41500	106.81006	7.41500	106.74563			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			7.80100	63.36509	7.80100	62.71866			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.45500	40.57784	9.45500	39.66986			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.69000	39.28782	9.69000	38.35319			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC02U On 02/03/2015 Spot Bond			100.00000	75.41322	100.00000	74.94867			0.00	0	0
Total FRC02U SPOT									0.00	0	0
Total For FRC02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC031 On 27/03/2015 Spot Bond			100.00000	77.78659	100.00000	77.33081				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				100.00000	0.00000	101.63630				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				100.00000	0.00000	101.03862				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				100.00000	0.00000	100.90139				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				100.00000	0.00000	100.98798				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	100.28065	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	100.28065	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				100.00000	0.00000	100.97164				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				100.00000	0.00000	100.92683				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	101.10324				0.00	0	0
Total FRC122 SPOT										0.00	0	0
Total For FRC122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.95601			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.22550	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	101.01535			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.24653			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.21034			0.00	0	0
Total FRC135 SPOT									0.00	0	0
Total For FRC135									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									0.00	0	0
Total For FRC136									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									0.00	0	0
Total For FRC137									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									0.00	0	0
Total For FRC138									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									0.00	0	0
Total For FRC139									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									0.00	0	0
Total For FRC140									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									0.00	0	0
Total For FRC141									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									0.00	0	0
Total For FRC142									0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	18.28605	100.09221	18.15191			0.00	0	0
Total FRC143 SPOT									0.00	0	0
Total For FRC143									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.86946			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	111.33092			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.15439			0.00	0	0
Total FRC147 SPOT									0.00	0	0
Total For FRC147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	103.65671			0.00	0	0
Total FRC149 SPOT									0.00	0	0
Total For FRC149									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.96677			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.97736			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.89395			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.90911			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.18447			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.89346			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	58.56117	13.22500	58.49840			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.84335			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.84439			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.23895			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC168(On 20/06/2018 Spot Bond				100.00000	0.00000	100.88199			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169(On 31/01/2025 Spot Bond			3.62500	95.78535	3.62500	99.01909			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170(On 20/06/2018 Spot Bond				100.00000	0.00000	100.91955			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171(On 20/06/2018 Spot Bond				100.00000	0.00000	100.91955			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172(On 21/02/2018 Spot Bond				100.00000	0.00000	101.65982			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173(On 30/06/2017 Spot Bond				100.00000	0.00000	100.73250			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174(On 20/06/2018 Spot Bond				100.00000	0.00000	98.95387			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC175(On 20/09/2018 Spot Bond				100.00000	0.00000	100.86737			0.00	0	0
Total FRC175 SPOT									0.00	0	0
Total For FRC175									0.00	0	0
FRC176(On 20/09/2018 Spot Bond				100.00000	0.00000	100.84753			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177(On 06/08/2023 Spot Bond				100.00000	0.00000	102.22732			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178(On 20/09/2020 Spot Bond				100.00000	0.00000	100.98933			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179(On 10/02/2016 Spot Bond				100.00000	0.00000	101.71372			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC180(On 10/02/2016 Spot Bond				100.00000	0.00000	101.71372			0.00	0	0
Total FRC180 SPOT									0.00	0	0
Total For FRC180									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	102.20382				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.09798				0.00	0	0
Total FRC182 SPOT										0.00	0	0
Total For FRC182										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.13267				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.90077				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.11732				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2016 Spot Bond				100.00000	0.00000	100.83812				0.00	0	0
Total FRC186 SPOT										0.00	0	0
Total For FRC186										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.90911				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.90911				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 14/03/2016 Spot Bond				100.00000	0.00000	100.92910				0.00	0	0
Total FRC190 SPOT										0.00	0	0
Total For FRC190										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				100.00000	0.00000	100.61275				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.64572				0.00	0	30,000,000
Total FRC192 SPOT										0.00	0	30,000,000
Total For FRC192										0.00	0	30,000,000
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	100.82487				0.00	0	0
Total FRC193 SPOT										0.00	0	0
Total For FRC193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19 On 08/04/2016 Spot Bond				100.00000	0.00000	100.45905				0.00	0	0
Total FRC194 SPOT										0.00	0	0
Total For FRC194										0.00	0	0
FRC19 On 20/06/2024 Spot Bond				100.00000	0.00000	100.95914				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.00000	0.00000	100.44075				0.00	0	0
Total FRC196 SPOT										0.00	0	0
Total For FRC196										0.00	0	0
FRC19 On 09/04/2016 Spot Bond				100.00000	0.00000	100.80679				0.00	0	0
Total FRC197 SPOT										0.00	0	0
Total For FRC197										0.00	0	0
FRC19 On 10/04/2016 Spot Bond				100.00000	0.00000	100.41891				0.00	0	0
Total FRC198 SPOT										0.00	0	0
Total For FRC198										0.00	0	0
FRC19 On 10/04/2016 Spot Bond				100.00000	0.00000	100.42005				0.00	0	0
Total FRC199 SPOT										0.00	0	0
Total For FRC199										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	100.30960				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20 On 17/04/2016 Spot Bond				100.00000	0.00000	100.28136				0.00	0	0
Total FRC201 SPOT										0.00	0	0
Total For FRC201										0.00	0	0
FRC20 On 17/04/2017 Spot Bond				100.00000	0.00000	100.30960				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				100.00000	0.00000	100.28023				0.00	0	0
Total FRC203 SPOT										0.00	0	0
Total For FRC203										0.00	0	0
FRC20 On 06/05/2017 Spot Bond				100.00000	0.00000	101.92957				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20 On 06/05/2017 Spot Bond			8.75000	98.48044	8.75000	102.04339				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	102.73687			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	12.00936	100.00000	11.89600			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	10.96351	100.00000	10.86002			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20(On 07/10/2020 Spot Bond				100.00000	0.00000	100.66419			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	1.35825	100.00000	1.33724			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	100.66484			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	9.10926	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total FRC211 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For FRC211								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
FRC21(On 07/05/2020 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	7.33145	100.00000	100.00000			0.00	0	0
Total FRC217 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC217									0.00	0	0
FRC217 On 07/11/2017 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC218 On 04/11/2019 Spot Bond			100.00000		100.00000	100.00000			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.96990			0.00	0	0
Total FRC37 SPOT									0.00	0	0
Total For FRC37									0.00	0	0
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.96466			0.00	0	0
Total FRC40 SPOT									0.00	0	0
Total For FRC40									0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.19394			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.01800			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			3.81000	114.47153	3.81000	119.01133			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.98154			0.00	0	0
Total FRC67 SPOT									0.00	0	0
Total For FRC67									0.00	0	0
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.99104			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			3.45000	107.83476	3.45000	121.80105			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.43000	105.45075	3.43000	121.95822			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRC72 On 31/01/2017 Spot Bond			2.66000	102.25731	2.66000	127.20003			0.00	0	0
Total FRC72 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC72										0.00	0	0
FRC74 On 20/09/2016 Spot Bond			2.73000	101.48154	2.73000	134.38970				0.00	0	0
Total FRC74 SPOT										0.00	0	0
Total For FRC74										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.02630				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.85906				0.00	0	0
Total FRC83 SPOT										0.00	0	0
Total For FRC83										0.00	0	0
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.97525				0.00	0	0
Total FRC84 SPOT										0.00	0	0
Total For FRC84										0.00	0	0
FRC85 On 20/12/2014 Spot Bond				100.00000	0.00000	101.88996				0.00	0	0
Total FRC85 SPOT										0.00	0	0
Total For FRC85										0.00	0	0
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	101.13128				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				100.00000	0.00000	101.09125				0.00	0	0
Total FRC87 SPOT										0.00	0	0
Total For FRC87										0.00	0	0
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.93310				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.93205				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRC97 On 20/03/2015 Spot Bond				100.00000	0.00000	102.15133				0.00	0	0
Total FRC97 SPOT										0.00	0	0
Total For FRC97										0.00	0	0
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.89786				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	10.10780	100.00000	10.03371				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRD01U									0.00	0	0
FRD02I On 01/06/2016 Spot Bond			100.00000	24.47493	100.00000	24.29554			0.00	0	0
Total FRD02U SPOT									0.00	0	0
Total For FRD02U									0.00	0	0
FRD04I On 04/07/2015 Spot Bond			100.00000	58.50916	100.00000	57.96285			0.00	0	100,000,000
Total FRD04U SPOT									0.00	0	100,000,000
Total For FRD04U									0.00	0	100,000,000
FRD09I On 26/06/2017 Spot Bond			100.00000	18.41534	100.00000	18.24151			0.00	0	0
Total FRD09U SPOT									0.00	0	0
Total For FRD09U									0.00	0	0
FRI15 On 14/03/2015 Spot Bond			4.80000	150.64194	4.80000	150.50773			0.00	0	0
Total FRI15 SPOT									0.00	0	0
Total For FRI15									0.00	0	0
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	100.70391			0.00	0	0
Total FRJ15 SPOT									0.00	0	0
Total For FRJ15									0.00	0	0
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	101.41382			0.00	2,900,000,000	2,930,000,000
Total FRJ16 SPOT									0.00	2,900,000,000	2,930,000,000
Total For FRJ16									0.00	2,900,000,000	2,930,000,000
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.34967			0.00	0	0
Total FRJ17 SPOT									0.00	0	0
Total For FRJ17									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.57955			0.00	0	20,000,000
Total FRJ18 SPOT									0.00	0	20,000,000
Total For FRJ18									0.00	0	20,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.57205			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.61655			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.36521			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRS10I On 15/01/2024 Spot Bond			2.11800	82.55342	2.11800	101.43943			0.00	0	0
Total FRS100 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.45000	102.12181	2.45000	133.95152				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				100.00000	0.00000	100.19930				0.00	0	0
Total FRS102 SPOT										0.00	0	0
Total For FRS102										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.30678	10.38000	100.22303				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond			10.38000	100.30678	10.38000	100.22303				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				100.00000	0.00000	108.68000				0.00	0	0
Total FRS105 SPOT										0.00	0	0
Total For FRS105										0.00	0	0
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	100.02405				0.00	0	0
Total FRS107 SPOT										0.00	0	0
Total For FRS107										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			2.59000	99.65139	2.59000	108.11258				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			2.59000	207.68538	2.59000	208.37948				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			2.56000	108.76606	2.56000	108.68873				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 03/04/2015 Spot Bond				100.00000	0.00000	100.48467				0.00	0	0
Total FRS111 SPOT										0.00	0	0
Total For FRS111										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			2.62000	206.80454	2.62000	207.49868				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.05177				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			2.48000	109.93484	2.48000	109.85740				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			2.65000	107.04819	2.65000	106.97133				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 26/06/2015 Spot Bond				100.00000	0.00000	100.63824				0.00	0	0
Total FRS116 SPOT										0.00	0	0
Total For FRS116										0.00	0	0
FRS117 On 05/05/2016 Spot Bond				100.00000	0.00000	49.95300				0.00	0	0
Total FRS117 SPOT										0.00	0	0
Total For FRS117										0.00	0	0
FRS118 On 06/08/2015 Spot Bond				100.00000	0.00000	101.54031				0.00	0	0
Total FRS118 SPOT										0.00	0	0
Total For FRS118										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			2.75500	105.54799	2.75500	105.00900				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			2.74000	112.84040	2.74000	258.49493				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			2.79000	110.64237	2.79000	256.68611				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.00000	100.11501	2.00000	100.00000				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.66000	125.04065	2.66000	269.23087				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.16000	129.67682	2.16000	279.22456				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			2.88000	123.06459	2.88000	264.97143				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.53000	102.15521	2.53000	129.27664				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.08460				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			2.06000	133.38647	2.06000	129.22125				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	100.24670				0.00	0	0
Total FRS56 SPOT										0.00	0	0
Total For FRS56										0.00	0	0
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	100.51980				0.00	0	0
Total FRS59 SPOT										0.00	0	0
Total For FRS59										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	99.91892				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			2.43000	108.12049	2.43000	108.04477				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	19.35590	104.97509	19.20777				0.00	0	0
Total FRS69 SPOT										0.00	0	0
Total For FRS69										0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	23.53607	101.07593	23.36191				0.00	0	0
Total FRS73 SPOT										0.00	0	0
Total For FRS73										0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	15.75476	100.44759	15.63884				0.00	0	0
Total FRS74 SPOT										0.00	0	0
Total For FRS74										0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	21.90559	100.76967	21.74393				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

Contract 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 FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.11000	116.51352	2.11000	116.43470				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.34000	97.43439	2.34000	111.27197				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.60898				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.37000	97.16769	2.37000	110.96713				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	101.53123				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.36000	127.79776	2.36000	348.64549				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				100.00000	0.00000	101.76103				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	101.41433				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX15 On 14/03/2015 Spot Bond			6.48500	102.00094	6.48500	101.94783				0.00	0	100,000,000
Total FRX15 SPOT										0.00	0	100,000,000
Total For FRX15										0.00	0	100,000,000
FRX16 On 15/09/2016 Spot Bond			7.53000	101.87195	7.53000	101.80957				0.00	0	0
Total FRX16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX16									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.85500	102.76071	7.85500	102.69511			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			8.05000	107.81223	8.05000	107.74213			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			8.56000	105.96975	8.56000	105.89736			0.00	0	800,000,000
Total FRX19 SPOT									0.00	0	800,000,000
Total For FRX19									0.00	0	800,000,000
FRX20 On 01/10/2020 Spot Bond			8.79000	100.59803	8.79000	100.52673			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.36000	92.18233	9.36000	92.11249			0.00	0	10,000,000
Total FRX23 SPOT									0.00	0	10,000,000
Total For FRX23									0.00	0	10,000,000
FRX24 On 10/12/2024 Spot Bond			9.43000	112.74734	9.43000	112.66221			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			9.74000	100.47964	9.74000	99.09671			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.11000	97.05762	10.11000	96.97962			0.00	0	10,000,000
Total FRX31 SPOT									0.00	0	10,000,000
Total For FRX31									0.00	0	10,000,000
FRX45 On 14/04/2045 Spot Bond			10.07000	80.90645	10.07000	80.84096			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A2 On 20/03/2038 Spot Bond				100.00000	0.00000	100.74272			0.00	0	0
Total FS1A2 SPOT									0.00	0	0
Total For FS1A2									0.00	0	0
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.76922			0.00	0	0
Total FS1A3 SPOT									0.00	0	0
Total For FS1A3									0.00	0	0
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.77980			0.00	0	0
Total FS1A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1A4										0.00	0	0
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.80620				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.84849				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.88019				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.01742				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A1 On 20/02/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A1 SPOT										0.00	0	0
Total For FS2A1										0.00	0	0
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	101.34116				0.00	0	0
Total FS2A2 SPOT										0.00	0	0
Total For FS2A2										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	101.40000				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				100.00000	0.00000	101.41378				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	101.45302				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.51193				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.56100				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.77687				0.00	0	0
Total FS2D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS2D1									0.00	0	0
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	100.59764			0.00	0	0
Total GBL01 SPOT									0.00	0	0
Total For GBL01									0.00	0	0
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	100.77455			0.00	0	0
Total GFC03 SPOT									0.00	0	0
Total For GFC03									0.00	0	0
GFC04 On 11/04/2017 Spot Bond			8.84500	101.96393	8.84500	101.89123			0.00	0	0
Total GFC04 SPOT									0.00	0	0
Total For GFC04									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT30 On 06/11/2014 Spot Bond				100.00000	0.00000	101.49552			0.00	0	0
Total GPT30 SPOT									0.00	0	0
Total For GPT30									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				100.00000	0.00000	100.07731			0.00	0	0
Total GRH1A1 SPOT									0.00	0	0
Total For GRH1A1									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.07889			0.00	0	50,000,000
Total GRH1A2 SPOT									0.00	0	50,000,000
Total For GRH1A2									0.00	0	50,000,000
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.08196			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				100.00000	0.00000	100.08577			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.09104			0.00	0	0
Total GRH1C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT01 On 08/12/2014 Spot Bond				100.00000	0.00000	101.12663				0.00	0	0
Total GRT01 SPOT										0.00	0	0
Total For GRT01										0.00	0	0
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	102.32954				0.00	0	250,000,000
Total GRT02 SPOT										0.00	0	250,000,000
Total For GRT02										0.00	0	250,000,000
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	100.33133				0.00	0	0
Total GRT03 SPOT										0.00	0	0
Total For GRT03										0.00	0	0
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	102.10375				0.00	0	5,000,000
Total GRT04 SPOT										0.00	0	5,000,000
Total For GRT04										0.00	0	5,000,000
GRT05 On 25/01/2015 Spot Bond				100.00000	0.00000	100.25747				0.00	0	0
Total GRT05 SPOT										0.00	0	0
Total For GRT05										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.05569				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.55836				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.76009				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GSIS02 On 24/02/2015 Spot Bond				100.00000	0.00000	101.26240				0.00	0	0
Total GSIS02 SPOT										0.00	0	0
Total For GSIS02										0.00	0	0
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.66217				0.00	0	0
Total GSIS03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GSIS03										0.00	0	0
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.90731				0.00	0	0
Total GSIZ16 SPOT										0.00	0	0
Total For GSIZ16										0.00	0	0
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	100.10098				0.00	0	0
Total HCH01 SPOT										0.00	0	0
Total For HCH01										0.00	0	0
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	100.53019				0.00	0	110,000,000
Total HILB01 SPOT										0.00	0	110,000,000
Total For HILB01										0.00	0	110,000,000
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.97278				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.94238				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.94164				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILC15 On 07/11/2014 Spot Bond				100.00000	0.00000	101.45199				0.00	0	0
Total HILC15 SPOT										0.00	0	0
Total For HILC15										0.00	0	0
HILC16 On 22/01/2015 Spot Bond				100.00000	0.00000	100.28121				0.00	0	0
Total HILC16 SPOT										0.00	0	0
Total For HILC16										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0

Contract 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 HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	100.23395				0.00	0	0
Total HMS1B8 SPOT										0.00	0	0
Total For HMS1B8										0.00	0	0
HMS1B On 19/07/2015 Spot Bond			7.43098	101.24980	7.43098	97.47481				0.00	0	0
Total HMS1B9 SPOT										0.00	0	0
Total For HMS1B9										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	100.24433				0.00	0	0
Total HMS1C4 SPOT										0.00	0	0
Total For HMS1C4										0.00	0	0
HMS1C On 19/07/2015 Spot Bond			8.43114	100.81630	8.43114	104.41639				0.00	0	0
Total HMS1C5 SPOT										0.00	0	0
Total For HMS1C5										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	100.25766				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			8.88140	100.83319	8.88140	104.41639				0.00	0	0
Total HMS1D5 SPOT										0.00	0	0
Total For HMS1D5										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	100.27394				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

Contract 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 HMS1F2									0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	100.30283			0.00	0	0
Total HPF01 SPOT									0.00	0	0
Total For HPF01									0.00	0	0
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	100.37235			0.00	0	0
Total HPF02 SPOT									0.00	0	0
Total For HPF02									0.00	0	0
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.38515			0.00	0	0
Total HPF03 SPOT									0.00	0	0
Total For HPF03									0.00	0	0
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.85263			0.00	0	0
Total HPF04 SPOT									0.00	0	0
Total For HPF04									0.00	0	0
HPF05 On 17/02/2017 Spot Bond			8.87500	104.13087	8.87500	104.05718			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			7.97500	110.54457	7.97500	110.47412		11,018,260,000,000.00	1,381,600,000	1,967,600,000	
Total HWAY20 SPOT								11,018,260,000,000.00	1,381,600,000	1,967,600,000	
Total For HWAY20								11,018,260,000,000.00	1,381,600,000	1,967,600,000	
HWAY2 On 07/12/2023 Spot Bond			1.96000	131.58943	1.96000	283.34744		0.00	0	9,700,000,000	
Total HWAY23 SPOT								0.00	0	9,700,000,000	
Total For HWAY23								0.00	0	9,700,000,000	
HWAY2 On 07/12/2024 Spot Bond			1.97000	134.40358	1.97000	289.40682		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			9.33000	101.64582	9.33000	101.57029		3,101,292,000,000.00	332,400,000	4,032,500,000	
Total HWAY34 SPOT								3,101,292,000,000.00	332,400,000	4,032,500,000	
Total For HWAY34								3,101,292,000,000.00	332,400,000	4,032,500,000	
HWAY3 On 31/07/2035 Spot Bond			9.27000	102.17892	9.27000	102.10347		0.00	0	0	
Total HWAY35 SPOT								0.00	0	0	
Total For HWAY35								0.00	0	0	
HWF01 On 26/03/2015 Spot Bond			100.00000	87.29017	100.00000	86.66667		0.00	0	0	
Total HWF01U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF01U									0.00	0	0
HWF02 On 30/09/2016 Spot Bond			100.00000	22.79492	100.00000	22.62785			0.00	0	0
Total HWF02U SPOT									0.00	0	0
Total For HWF02U									0.00	0	0
HWF04 On 09/10/2015 Spot Bond			100.00000	57.50755	100.00000	57.09062			0.00	0	0
Total HWF04U SPOT									0.00	0	0
Total For HWF04U									0.00	0	0
HWF05 On 09/10/2016 Spot Bond			100.00000	27.48186	100.00000	27.28262			0.00	0	0
Total HWF05U SPOT									0.00	0	0
Total For HWF05U									0.00	0	0
HWF06 On 20/11/2016 Spot Bond			100.00000	16.09951	100.00000	15.98279			0.00	0	0
Total HWF06U SPOT									0.00	0	0
Total For HWF06U									0.00	0	0
HWF07 On 26/03/2015 Spot Bond			100.00000	88.69226	100.00000	88.05875			0.00	0	0
Total HWF07U SPOT									0.00	0	0
Total For HWF07U									0.00	0	0
I2025 On 31/01/2025 Spot Bond			1.73000	117.75465	1.73000	117.67883		117,640,000,000.00	68,000,000	95,603,532,700	
Total I2025 SPOT								117,640,000,000.00	68,000,000	95,603,532,700	
Total For I2025								117,640,000,000.00	68,000,000	95,603,532,700	
I2038 On 31/01/2038 Spot Bond			1.83000	123.99697	1.83000	123.91612		1,127,280,000,000.00	616,000,000	94,704,352,900	
Total I2038 SPOT								1,127,280,000,000.00	616,000,000	94,704,352,900	
Total For I2038								1,127,280,000,000.00	616,000,000	94,704,352,900	
I2046 On 31/03/2046 Spot Bond			1.89000	123.47082	1.89000	123.38951		200,340,000,000.00	106,000,000	48,504,650,100	
Total I2046 SPOT								200,340,000,000.00	106,000,000	48,504,650,100	
Total For I2046								200,340,000,000.00	106,000,000	48,504,650,100	
I2050 On 31/12/2050 Spot Bond			1.93000	132.03481	1.93000	131.94768		5,905,800,000,000.00	3,060,000,000	26,175,995,400	
Total I2050 SPOT								5,905,800,000,000.00	3,060,000,000	26,175,995,400	
Total For I2050								5,905,800,000,000.00	3,060,000,000	26,175,995,400	
IBC01 On 16/03/2015 Spot Bond			100.00000		0.00000	96.35000		0.00	0	0	
Total IBC01 SPOT								0.00	0	0	
Total For IBC01								0.00	0	0	
IBL11 On 12/03/2015 Spot Bond			7.30500	102.52797	7.30500	102.46799		0.00	0	0	
Total IBL11 SPOT								0.00	0	0	
Total For IBL11								0.00	0	0	
IBL13 On 12/03/2015 Spot Bond			100.00000		0.00000	101.52738		0.00	16,456,000,000	8,228,000,000	
Total IBL13 SPOT								0.00	16,456,000,000	8,228,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL13										0.00	16,456,000,000	8,228,000,000
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	101.44059				0.00	14,020,000,000	7,040,000,000
Total IBL14 SPOT										0.00	14,020,000,000	7,040,000,000
Total For IBL14										0.00	14,020,000,000	7,040,000,000
IBL21 On 15/03/2016 Spot Bond			8.10000	103.05629	8.10000	102.98850				0.00	0	0
Total IBL21 SPOT										0.00	0	0
Total For IBL21										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.74500	107.87302	7.74500	107.80511				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL28 On 18/08/2016 Spot Bond			7.92000	102.28473	7.92000	102.21999				0.00	0	0
Total IBL28 SPOT										0.00	0	0
Total For IBL28										0.00	0	0
IBL32 On 03/11/2014 Spot Bond				100.00000	0.00000	99.94593				0.00	0	0
Total IBL32 SPOT										0.00	0	0
Total For IBL32										0.00	0	0
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	99.94263				0.00	0	30,000,000
Total IBL33 SPOT										0.00	0	30,000,000
Total For IBL33										0.00	0	30,000,000
IBL34 On 31/01/2017 Spot Bond			1.50000	101.59521	1.50000	130.43779				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			2.13000	104.84854	2.13000	132.68931				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.79886				0.00	0	0
Total IBL37 SPOT										0.00	0	0
Total For IBL37										0.00	0	0
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.65328				0.00	1,000,000,000	500,000,000
Total IBL38 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL38										0.00	1,000,000,000	500,000,000
IBL39 On 02/04/2018 Spot Bond			7.86500	103.40659	7.86500	103.34086				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	101.26780				0.00	9,000,000,000	5,040,000,000
Total IBL40 SPOT										0.00	9,000,000,000	5,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL40										0.00	9,000,000,000	5,040,000,000
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.97519				0.00	0	10,000,000
Total IBL42 SPOT										0.00	0	10,000,000
Total For IBL42										0.00	0	10,000,000
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	101.66209				0.00	40,000,000	45,000,000
Total IBL43 SPOT										0.00	40,000,000	45,000,000
Total For IBL43										0.00	40,000,000	45,000,000
IBL45 On 21/12/2018 Spot Bond			8.49000	101.25683	8.49000	101.18785				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.94000	95.26173	8.94000	95.19384		107,280,000,000,000.00		12,000,000,000	8,383,000,000	
Total IBL46 SPOT								17,280,000,000,000.00		12,000,000,000	8,383,000,000	
Total For IBL46								17,280,000,000,000.00		12,000,000,000	8,383,000,000	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	101.12182				0.00	0	0
Total IBL48 SPOT										0.00	0	0
Total For IBL48										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.94500	98.84221	7.94500	98.77876				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.99000	102.78348	8.99000	102.68653				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	99.99993				0.00	0	0
Total IBL52 SPOT										0.00	0	0
Total For IBL52										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL54 On 31/07/2016 Spot Bond			7.90000	100.81533	7.90000	100.75167				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			8.27000	101.56704	8.27000	101.49996				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.99981				0.00	0	0
Total IBL56 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	101.51411				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			7.51500	103.94712	7.51500	103.88462				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			8.23000	105.41094	8.23000	105.34167				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.37000	107.55516	9.37000	107.47490				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.62711				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.13406				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				100.00000	0.00000	100.03585				0.00	0	0
Total IBL63 SPOT										0.00	0	0
Total For IBL63										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.03674				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.03749				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	0.00588	100.00000	0.00584				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	100.26412				0.00	0	0
Total IDCG01 SPOT										0.00	0	0
Total For IDCG01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.17988				0.00	0	0
Total IDCG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG02										0.00	0	0
IDCG0 On 22/10/2020 Spot Bond			8.61000	99.02997	8.61000	98.96119				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCP01 On 19/04/2015 Spot Bond			5.00000	100.20758	5.00000	100.16733				0.00	0	0
Total IDCP01 SPOT										0.00	0	0
Total For IDCP01										0.00	0	0
IDCP02 On 19/04/2015 Spot Bond			5.00000	100.20758	5.00000	100.16733				0.00	0	0
Total IDCP02 SPOT										0.00	0	0
Total For IDCP02										0.00	0	0
IDCP03 On 31/01/2017 Spot Bond			5.00000	101.28305	5.00000	101.24228				0.00	0	0
Total IDCP03 SPOT										0.00	0	0
Total For IDCP03										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.20372	5.00000	100.16294				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.54854	4.00000	100.51554				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	102.35468	4.00000	100.15244				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDW01L On 30/06/2016 Spot Bond			100.00000	33.04894	100.00000	32.74036				0.00	0	0
Total IDW01U SPOT										0.00	0	0
Total For IDW01U										0.00	0	0
IDW02L On 30/06/2016 Spot Bond			100.00000	32.80615	100.00000	32.49983				0.00	0	0
Total IDW02U SPOT										0.00	0	0
Total For IDW02U										0.00	0	0
IDW03L On 30/06/2016 Spot Bond			100.00000	32.80615	100.00000	32.49983				0.00	0	0
Total IDW03U SPOT										0.00	0	0
Total For IDW03U										0.00	0	0
IFM01 On 31/03/2016 Spot Bond			9.20000	105.40915	9.20000	105.33103				0.00	0	0
Total IFM01 SPOT										0.00	0	0
Total For IFM01										0.00	0	0
IHL01 On 29/12/2014 Spot Bond				100.00000	0.00000	100.74227				0.00	0	0
Total IHL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IHL01										0.00	0	0
IHL02 On 29/12/2014 Spot Bond				100.00000	0.00000	100.74227				0.00	0	0
Total IHL02 SPOT										0.00	0	0
Total For IHL02										0.00	0	0
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.74649				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	8.24560	100.00000	8.18518				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IM1001 On 10/11/2014 Spot Bond				100.00000	0.00000	101.37029				0.00	0	0
Total IM1001 SPOT										0.00	0	0
Total For IM1001										0.00	0	0
IM1002 On 12/01/2015 Spot Bond				100.00000	0.00000	100.68339				0.00	0	0
Total IM1002 SPOT										0.00	0	0
Total For IM1002										0.00	0	0
IM103U On 26/01/2015 Spot Bond			100.00000	81.29176	100.00000	80.75221				0.00	0	0
Total IM103U SPOT										0.00	0	0
Total For IM103U										0.00	0	0
IN04 On 15/03/2015 Spot Bond			8.85000	101.21070	8.85000	101.13941				0.00	0	0
Total IN04 SPOT										0.00	0	0
Total For IN04										0.00	0	0
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	99.34449				0.00	0	0
Total IN09 SPOT										0.00	0	0
Total For IN09										0.00	0	0
IN191U On 16/05/2017 Spot Bond			100.00000	10.40414	100.00000	10.32871				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	58.50916	100.00000	57.96285				0.00	0	0
Total IN253U SPOT										0.00	0	0
Total For IN253U										0.00	0	0
IN262U On 15/01/2015 Spot Bond			100.00000	83.33333	100.00000	82.76644				0.00	0	0
Total IN262U SPOT										0.00	0	0
Total For IN262U										0.00	0	0
IN268U On 11/12/2014 Spot Bond			100.00000	90.57072	100.00000	89.90148				0.00	0	0
Total IN268U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN268U									0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	9.13437	100.00000	9.01440			0.00	0	0
Total IN269U SPOT									0.00	0	0
Total For IN269U									0.00	0	0
IN445U On 04/11/2014 Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0
Total IN445U SPOT									0.00	0	0
Total For IN445U									0.00	0	0
IN446U On 11/11/2014 Spot Bond			100.00000	99.35364	100.00000	98.56092			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	95.80260	100.00000	95.06565			0.00	0	0
Total IN448U SPOT									0.00	0	0
Total For IN448U									0.00	0	0
IN472U On 04/11/2014 Spot Bond			100.00000	99.72678	100.00000	98.91599			0.00	0	0
Total IN472U SPOT									0.00	0	0
Total For IN472U									0.00	0	0
INA445 On 04/11/2014 Spot Bond			6.25000	99.98288	6.25000	99.88028			0.00	0	0
Total INA445 SPOT									0.00	0	0
Total For INA445									0.00	0	0
INA446 On 11/11/2014 Spot Bond			6.25000	99.86320	6.25000	99.76085			0.00	0	0
Total INA446 SPOT									0.00	0	0
Total For INA446									0.00	0	0
INA447 On 18/11/2014 Spot Bond			6.25000	99.74381	6.25000	99.64170			0.00	0	0
Total INA447 SPOT									0.00	0	0
Total For INA447									0.00	0	0
INA448 On 25/11/2014 Spot Bond			6.25000	99.62470	6.25000	99.52284			0.00	0	0
Total INA448 SPOT									0.00	0	0
Total For INA448									0.00	0	0
INA450 On 09/12/2014 Spot Bond			6.35000	99.37760	6.35000	99.27462			0.00	0	0
Total INA450 SPOT									0.00	0	0
Total For INA450									0.00	0	0
INA503 On 13/01/2015 Spot Bond			6.40000	98.77038	6.40000	98.66785		19,200,000,000,000.00	3,000,000,000	3,000,000,000	
Total INA503 SPOT								19,200,000,000,000.00	3,000,000,000	3,000,000,000	
Total For INA503								19,200,000,000,000.00	3,000,000,000	3,000,000,000	
INA504 On 20/01/2015 Spot Bond			6.45000	98.64038	6.45000	98.53733		0.00	0	0	
Total INA504 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INA504										0.00	0	0
INA506 On 03/02/2015 Spot Bond			6.45000	98.40025	6.45000	98.29770				0.00	0	0
Total INA506 SPOT										0.00	0	0
Total For INA506										0.00	0	0
INA507 On 10/02/2015 Spot Bond			6.45000	98.28063	6.45000	98.17832				0.00	0	0
Total INA507 SPOT										0.00	0	0
Total For INA507										0.00	0	0
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.80715				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			10.96705	102.28958	10.96705	101.85200				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			10.96705	101.04884	10.96705	100.95496				0.00	0	0
Total ING116 SPOT										0.00	0	0
Total For ING116										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.94312				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING135 On 10/12/2014 Spot Bond				100.00000	0.00000	101.49153				0.00	0	0
Total ING135 SPOT										0.00	0	0
Total For ING135										0.00	0	0
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.92556				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	100.54625	6.50000	100.49326				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.94560				0.00	0	0
Total ING161 SPOT										0.00	0	0
Total For ING161										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	95.45628				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.94167				0.00	0	0
Total ING204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING204										0.00	0	0
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	100.34284				0.00	0	0
Total ING211 SPOT										0.00	0	0
Total For ING211										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.90911				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	99.91596				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING235 On 20/12/2014 Spot Bond				100.00000	0.00000	100.71043				0.00	0	0
Total ING235 SPOT										0.00	0	0
Total For ING235										0.00	0	0
ING236 On 20/12/2014 Spot Bond				100.00000	0.00000	100.70807				0.00	0	0
Total ING236 SPOT										0.00	0	0
Total For ING236										0.00	0	0
ING241 On 03/02/2015 Spot Bond				100.00000	0.00000	99.94558				0.00	0	0
Total ING241 SPOT										0.00	0	0
Total For ING241										0.00	0	0
ING242 On 10/02/2015 Spot Bond				100.00000	0.00000	101.45510				0.00	0	0
Total ING242 SPOT										0.00	0	0
Total For ING242										0.00	0	0
ING243 On 18/02/2015 Spot Bond				100.00000	0.00000	101.35231				0.00	0	0
Total ING243 SPOT										0.00	0	0
Total For ING243										0.00	0	0
ING244 On 18/02/2015 Spot Bond				100.00000	0.00000	101.33716				0.00	0	0
Total ING244 SPOT										0.00	0	0
Total For ING244										0.00	0	0
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	105.53198				0.00	0	0
Total ING251 SPOT										0.00	0	0
Total For ING251										0.00	0	0
ING254 On 28/11/2014 Spot Bond				100.00000	0.00000	102.82082				0.00	0	0
Total ING254 SPOT										0.00	0	0
Total For ING254										0.00	0	0
ING257 On 22/12/2014 Spot Bond				100.00000	0.00000	102.26788				0.00	0	0
Total ING257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING257										0.00	0	0
ING263 On 15/01/2015 Spot Bond				100.00000	0.00000	100.28326				0.00	0	0
Total ING263 SPOT										0.00	0	0
Total For ING263										0.00	0	0
ING270 On 18/03/2015 Spot Bond				100.00000	0.00000	100.81288				0.00	0	0
Total ING270 SPOT										0.00	0	0
Total For ING270										0.00	0	0
ING89 On 31/12/2014 Spot Bond				100.00000	0.00000	100.84777				0.00	0	0
Total ING89 SPOT										0.00	0	0
Total For ING89										0.00	0	0
INGR02 On 28/11/2014 Spot Bond				100.00000	0.00000	101.15133				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				100.00000	0.00000	103.39945				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				100.00000	0.00000	99.87899				0.00	0	0
Total INGR05 SPOT										0.00	0	0
Total For INGR05										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.25841				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
IP272U On 13/01/2015 Spot Bond			100.00000	83.71560	100.00000	83.14351				0.00	0	0
Total IP272U SPOT										0.00	0	0
Total For IP272U										0.00	0	0
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	100.54593				0.00	0	0
Total IPF01 SPOT										0.00	0	0
Total For IPF01										0.00	0	0
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	100.37764				0.00	0	0
Total IPF02 SPOT										0.00	0	0
Total For IPF02										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.38250				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			8.61000	100.90889	8.61000	100.83880				0.00	0	8,300,000
Total IPF06 SPOT										0.00	0	8,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF06									0.00	0	8,300,000
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.62950			0.00	0	0
Total IPF07 SPOT									0.00	0	0
Total For IPF07									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.64415			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.65393			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	100.32683			0.00	0	0
Total IPF10 SPOT									0.00	0	0
Total For IPF10									0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	100.34332			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPFC03 On 15/01/2015 Spot Bond				100.00000	0.00000	101.65316			0.00	0	0
Total IPFC03 SPOT									0.00	0	0
Total For IPFC03									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.16000	105.26034	9.16000	105.18350			0.00	0	1,019,400,000
Total IPL10 SPOT									0.00	0	1,019,400,000
Total For IPL10									0.00	0	1,019,400,000
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.94075			0.00	3,750,000,000	1,250,000,000
Total IPL5 SPOT									0.00	3,750,000,000	1,250,000,000
Total For IPL5									0.00	3,750,000,000	1,250,000,000
IPL6 On 28/09/2017 Spot Bond			8.43500	104.35441	8.43500	104.28298			0.00	0	2,030,000,000
Total IPL6 SPOT									0.00	0	2,030,000,000
Total For IPL6									0.00	0	2,030,000,000
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.52162			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.45103			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				100.00000	0.00000	101.82557			0.00	0	0
Total IPL9 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL9									0.00	0	0
IV012 On 26/11/2014 Spot Bond				100.00000	0.00000	101.69733			0.00	0	0
Total IV012 SPOT									0.00	0	0
Total For IV012									0.00	0	0
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.95938			0.00	0	0
Total IV013 SPOT									0.00	0	0
Total For IV013									0.00	0	0
IV014 On 22/06/2015 Spot Bond			8.48500	105.08495	8.48500	105.01339			0.00	0	0
Total IV014 SPOT									0.00	0	0
Total For IV014									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.59715			0.00	0	10,000,000
Total IV015 SPOT									0.00	0	10,000,000
Total For IV015									0.00	0	10,000,000
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	101.29795			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			3.22000	97.69271	3.22000	126.16064			0.00	0	0
Total IV017 SPOT									0.00	0	0
Total For IV017									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.65000	140.02589	3.65000	139.91368			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	100.69084			0.00	0	0
Total IV022 SPOT									0.00	0	0
Total For IV022									0.00	0	0
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.42435			0.00	0	65,000,000
Total IV023 SPOT									0.00	0	65,000,000
Total For IV023									0.00	0	65,000,000
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.33532			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.16786			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.76396			0.00	0	0
Total IV026 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			3.73000	97.31638	3.73000	98.08716				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			3.73000	97.23525	3.73000	104.44901				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.25241				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.93615				0.00	0	20,000,000
Total IV032 SPOT										0.00	0	20,000,000
Total For IV032										0.00	0	20,000,000
IV08 On 30/04/2018 Spot Bond			10.11000	110.55726	10.11000	110.46693				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.17412				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	138.49215	3.75000	138.38005				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IV444U On 30/10/2014 Spot Bond			100.00000	98.91599	100.00000	99.72678				0.00	0	0
Total IV444U SPOT										0.00	0	0
Total For IV444U										0.00	0	0
IV445U On 06/11/2014 Spot Bond			100.00000	99.18478	100.00000	99.91580				0.00	0	0
Total IV445U SPOT										0.00	0	0
Total For IV445U										0.00	0	0
IV446U On 13/11/2014 Spot Bond			100.00000	98.82375	100.00000	98.03943				0.00	0	0
Total IV446U SPOT										0.00	0	0
Total For IV446U										0.00	0	0
IVA03A On 17/11/2014 Spot Bond				100.00000	0.00000	101.32684				0.00	0	0
Total IVA03A SPOT										0.00	0	0
Total For IVA03A										0.00	0	0
IVA444 On 30/10/2014 Spot Bond			6.25000	99.93155	6.25000	99.98288				0.00	0	0
Total IVA444 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA444										0.00	0	0
IVA446 On 13/11/2014 Spot Bond			100.00000	97.33333	100.00000	100.00000				0.00	0	0
Total IVA446 SPOT										0.00	0	0
Total For IVA446										0.00	0	0
IVA449 On 04/12/2014 Spot Bond			6.35000	99.46358	6.35000	99.36042				0.00	0	0
Total IVA449 SPOT										0.00	0	0
Total For IVA449										0.00	0	0
IVA450 On 11/12/2014 Spot Bond			6.35000	99.34325	6.35000	99.24034				0.00	0	0
Total IVA450 SPOT										0.00	0	0
Total For IVA450										0.00	0	0
IVA502 On 08/01/2015 Spot Bond			6.40000	98.85598	6.40000	98.75327				0.00	0	0
Total IVA502 SPOT										0.00	0	0
Total For IVA502										0.00	0	0
IVA503 On 15/01/2015 Spot Bond			6.45000	98.72643	6.45000	98.62319				0.00	0	0
Total IVA503 SPOT										0.00	0	0
Total For IVA503										0.00	0	0
IVA504 On 22/01/2015 Spot Bond			6.45000	98.60601	6.45000	98.50302				0.00	0	0
Total IVA504 SPOT										0.00	0	0
Total For IVA504										0.00	0	0
IVA506 On 05/02/2015 Spot Bond			6.45000	98.36605	6.45000	98.26356				0.00	0	0
Total IVA506 SPOT										0.00	0	0
Total For IVA506										0.00	0	0
IVA507 On 12/02/2015 Spot Bond			100.00000	78.32618	100.00000	100.00000				0.00	0	0
Total IVA507 SPOT										0.00	0	0
Total For IVA507										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	101.76721				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	100.58221				0.00	0	0
Total IVC005 SPOT										0.00	0	0
Total For IVC005										0.00	0	0
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	100.36343				0.00	0	100,000,000
Total IVC006 SPOT										0.00	0	100,000,000
Total For IVC006										0.00	0	100,000,000
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	100.49802				0.00	0	0
Total IVC007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC007										0.00	0	0
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	101.39420				0.00	0	0
Total IVC014 SPOT										0.00	0	0
Total For IVC014										0.00	0	0
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	101.56496				0.00	0	0
Total IVC015 SPOT										0.00	0	0
Total For IVC015										0.00	0	0
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.24870				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.37809				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	100.38052				0.00	0	0
Total IVC018 SPOT										0.00	0	0
Total For IVC018										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.38538				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				100.00000	0.00000	100.36351				0.00	0	0
Total IVC020 SPOT										0.00	0	0
Total For IVC020										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.23247				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	100.03863				0.00	0	0
Total IVC022 SPOT										0.00	0	0
Total For IVC022										0.00	0	0
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.90095				0.00	0	0
Total IVC023 SPOT										0.00	0	0
Total For IVC023										0.00	0	0
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	101.56452				0.00	0	0
Total IVC024 SPOT										0.00	0	0
Total For IVC024										0.00	0	0
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	101.26586				0.00	0	0
Total IVC025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC025										0.00	0	0
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	101.25327				0.00	0	0
Total IVC026 SPOT										0.00	0	0
Total For IVC026										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.60283				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	100.41118				0.00	0	0
Total IVC028 SPOT										0.00	0	0
Total For IVC028										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.14065				0.00	80,000,000	40,000,000
Total IVC029 SPOT										0.00	80,000,000	40,000,000
Total For IVC029										0.00	80,000,000	40,000,000
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	100.03436				0.00	0	0
Total IVC030 SPOT										0.00	0	0
Total For IVC030										0.00	0	0
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.83832				0.00	0	0
Total IVC032 SPOT										0.00	0	0
Total For IVC032										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.66914				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.68589				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.68589				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			8.83000	102.64331	8.83000	104.41823				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	12.97536	100.00000	12.82954				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	10.09509	100.00000	9.96250				0.00	0	0
Total IVC038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC038										0.00	0	0
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	100.27205				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			9.03000	102.08746	9.03000	104.07783				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.03927				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	101.58480				0.00	0	0
Total IVC042 SPOT										0.00	0	0
Total For IVC042										0.00	0	0
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.91029				0.00	0	0
Total IVC043 SPOT										0.00	0	0
Total For IVC043										0.00	0	0
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	101.71907				0.00	0	0
Total IVC044 SPOT										0.00	0	0
Total For IVC044										0.00	0	0
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	100.13493				0.00	0	0
Total IVC045 SPOT										0.00	0	0
Total For IVC045										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.33442				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC047 On 27/10/2015 Spot Bond			7.28500	104.22371	7.28500	100.26365				0.00	0	0
Total IVC047 SPOT										0.00	0	0
Total For IVC047										0.00	0	0
IVF57U On 12/02/2015 Spot Bond			100.00000	99.10132	100.00000	98.31895				0.00	0	0
Total IVF57U SPOT										0.00	0	0
Total For IVF57U										0.00	0	0
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	100.02011				0.00	0	30,000,000
Total JDG01 SPOT										0.00	0	30,000,000
Total For JDG01										0.00	0	30,000,000
JDG02U On 22/01/2015 Spot Bond			100.00000	83.32068	100.00000	82.76273				0.00	0	0
Total JDG02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JDG02U										0.00	0	0
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	100.06768				0.00	0	0
Total JDG03 SPOT										0.00	0	0
Total For JDG03										0.00	0	0
JDG03L On 21/02/2016 Spot Bond			100.00000	39.21022	100.00000	38.92595				0.00	0	0
Total JDG03U SPOT										0.00	0	0
Total For JDG03U										0.00	0	0
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	100.74186				0.00	0	0
Total JDG04 SPOT										0.00	0	0
Total For JDG04										0.00	0	0
JDG07L On 14/11/2014 Spot Bond			100.00000	97.07447	100.00000	96.30607				0.00	0	0
Total JDG07U SPOT										0.00	0	0
Total For JDG07U										0.00	0	0
JDG08L On 28/11/2014 Spot Bond			100.00000	95.03851	100.00000	94.31303				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	82.00891	100.00000	81.46820				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	86.38872	100.00000	85.81912				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	99.72899	100.00000	98.92473				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	90.58283	100.00000	89.92324				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				100.00000	0.00000	101.00406				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.04026				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.18289				0.00	0	0
Total KAP003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP003									0.00	0	0
KCF03 On 30/10/2014 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total KCF03U SPOT									0.00	0	0
Total For KCF03U									0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	101.42526			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	99.92757			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			8.30000	140.97931	8.30000	140.88433			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK02 On 26/03/2015 Spot Bond				100.00000	0.00000	100.96482			0.00	0	0
Total LBK02 SPOT									0.00	0	0
Total For LBK02									0.00	0	0
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.83059			0.00	0	100,000,000
Total LBK03 SPOT									0.00	0	100,000,000
Total For LBK03									0.00	0	100,000,000
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.91324			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.24540			0.00	1,900,000,000	950,000,000
Total LBK06 SPOT									0.00	1,900,000,000	950,000,000
Total For LBK06									0.00	1,900,000,000	950,000,000
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.79954			0.00	11,500,000,000	11,500,000,000
Total LBK07 SPOT									0.00	11,500,000,000	11,500,000,000
Total For LBK07									0.00	11,500,000,000	11,500,000,000
LBK08 On 30/10/2019 Spot Bond			100.00000	13.71912	100.00000	2.22642		150,000,000,000,000.00	81,500,000,000	32,500,000,000	
Total LBK08 SPOT								150,000,000,000,000.00	81,500,000,000	32,500,000,000	
Total For LBK08								150,000,000,000,000.00	81,500,000,000	32,500,000,000	
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	99.99990			0.00	0	0
Total LEW01 SPOT									0.00	0	0
Total For LEW01									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.52500	99.61392	8.52500	99.54615			0.00	0	2,460,000,000
Total LGL02 SPOT									0.00	0	2,460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL02									0.00	0	2,460,000,000
LGL03 On 03/04/2018 Spot Bond			8.59500	75.02315	8.59500	97.79629			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			9.12000	102.19088	9.12000	102.11661			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	101.40902			0.00	0	0
Total LHL01 SPOT									0.00	0	0
Total For LHL01									0.00	0	0
LHL02 On 13/12/2015 Spot Bond			9.80500	105.07819	9.80500	104.99578			0.00	0	1,040,000,000
Total LHL02 SPOT									0.00	0	1,040,000,000
Total For LHL02									0.00	0	1,040,000,000
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	101.53334			0.00	0	0
Total LHL03 SPOT									0.00	0	0
Total For LHL03									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.48856			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.58253			0.00	0	12,000,000
Total LRFB1 SPOT									0.00	0	12,000,000
Total For LRFB1									0.00	0	12,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	101.69492			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
MAQ05 On 27/11/2014 Spot Bond				100.00000	0.00000	99.53927			0.00	0	0
Total MAQ057 SPOT									0.00	0	0
Total For MAQ057									0.00	0	0
MAQ05 On 08/12/2014 Spot Bond				100.00000	0.00000	99.33774			0.00	0	0
Total MAQ058 SPOT									0.00	0	0
Total For MAQ058									0.00	0	0
MAQ05 On 09/01/2015 Spot Bond				100.00000	0.00000	98.78997			0.00	0	0
Total MAQ059 SPOT									0.00	0	0
Total For MAQ059									0.00	0	0
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	100.38373			0.00	0	0
Total MAQ060 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ060									0.00	0	0
MAQ06 On 05/02/2015 Spot Bond				100.00000	0.00000	98.32352			0.00	0	20,000,000,000
Total MAQ061 SPOT									0.00	0	20,000,000,000
Total For MAQ061									0.00	0	20,000,000,000
MAQ08 On 11/12/2014 Spot Bond			100.00000	90.57072	100.00000	89.90148			0.00	0	0
Total MAQ08U SPOT									0.00	0	0
Total For MAQ08U									0.00	0	0
MAQ09 On 14/11/2014 Spot Bond			100.00000	97.07447	100.00000	96.30607			0.00	0	0
Total MAQ09U SPOT									0.00	0	0
Total For MAQ09U									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	101.07803			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	101.08589			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	90.34653	100.00000	89.68059			0.00	0	0
Total MAQ12U SPOT									0.00	0	0
Total For MAQ12U									0.00	0	0
MAQ28 On 29/10/2014 Spot Bond			100.00000	98.64865	100.00000	99.45504			0.00	0	0
Total MAQ28U SPOT									0.00	0	0
Total For MAQ28U									0.00	0	0
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.85598			0.00	0	0
Total MAQN01 SPOT									0.00	0	0
Total For MAQN01									0.00	0	0
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	100.43051			0.00	0	0
Total MBF028 SPOT									0.00	0	0
Total For MBF028									0.00	0	0
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	101.02182			0.00	0	0
Total MBF029 SPOT									0.00	0	0
Total For MBF029									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.53534			0.00	0	20,000,000
Total MBF030 SPOT									0.00	0	20,000,000
Total For MBF030									0.00	0	20,000,000
MBF03 On 28/03/2016 Spot Bond				100.00000	0.00000	100.87634			0.00	0	0
Total MBF033 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF033									0.00	0	0
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	101.24150			0.00	0	160,000,000
Total MBF035 SPOT									0.00	0	160,000,000
Total For MBF035									0.00	0	160,000,000
MBF03: On 11/11/2014 Spot Bond				100.00000	0.00000	101.43282			0.00	0	0
Total MBF036 SPOT									0.00	0	0
Total For MBF036									0.00	0	0
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	101.53194			0.00	0	20,000,000
Total MBF037 SPOT									0.00	0	20,000,000
Total For MBF037									0.00	0	20,000,000
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	100.29031			0.00	0	0
Total MBF038 SPOT									0.00	0	0
Total For MBF038									0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	100.38178			0.00	0	0
Total MBF039 SPOT									0.00	0	0
Total For MBF039									0.00	0	0
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	99.88973			0.00	0	0
Total MBF040 SPOT									0.00	0	0
Total For MBF040									0.00	0	0
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	99.87483			0.00	0	20,000,000
Total MBF041 SPOT									0.00	0	20,000,000
Total For MBF041									0.00	0	20,000,000
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	99.87186			0.00	0	20,000,000
Total MBF042 SPOT									0.00	0	20,000,000
Total For MBF042									0.00	0	20,000,000
MBP23: On 13/02/2015 Spot Bond			100.00000	97.35450	100.00000	98.27242			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	36.32266	100.00000	36.05644			0.00	0	0
Total MBP24U SPOT									0.00	0	0
Total For MBP24U									0.00	0	0
MBP25: On 22/03/2015 Spot Bond			100.00000	88.13559	100.00000	87.50000			0.00	0	0
Total MBP25U SPOT									0.00	0	0
Total For MBP25U									0.00	0	0
MBP29: On 23/09/2017 Spot Bond			100.00000	16.94278	100.00000	16.72024			0.00	0	0
Total MBP29U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	19.78770	100.00000	19.34546				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	19.91636	100.00000	19.47125				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.49000	102.42397	8.49000	102.35380				0.00	0	120,000,000
Total MBSA01 SPOT										0.00	0	120,000,000
Total For MBSA01										0.00	0	120,000,000
MBSA0 On 15/04/2019 Spot Bond			8.51000	101.89385	8.51000	101.82389				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MCB3M On 13/12/2014 Spot Bond				100.00000	0.00000	101.04139				0.00	0	0
Total MCB3M SPOT										0.00	0	0
Total For MCB3M										0.00	0	0
MCB5M On 13/12/2014 Spot Bond				100.00000	0.00000	100.97275				0.00	0	0
Total MCB5M SPOT										0.00	0	0
Total For MCB5M										0.00	0	0
MCB6M On 13/01/2015 Spot Bond				100.00000	0.00000	100.35335				0.00	0	0
Total MCB6M SPOT										0.00	0	0
Total For MCB6M										0.00	0	0
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	100.50557				0.00	0	0
Total MEFSA3 SPOT										0.00	0	0
Total For MEFSA3										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	102.31378				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	102.42195				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/10/2016 Spot Bond			7.68000	102.27005	7.68000	102.20655				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			8.48000	106.01846	8.48000	105.94671				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.28500	107.00118	9.28500	106.92204				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MET01 On 15/12/2014 Spot Bond			6.31000	103.87081	6.31000	103.81736				0.00	0	800,000,000
Total MET01 SPOT										0.00	0	800,000,000
Total For MET01										0.00	0	800,000,000
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.77448				0.00	0	0
Total MFS1A1 SPOT										0.00	0	0
Total For MFS1A1										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.80093				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			9.29000	104.81037	9.29000	104.88427				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MGL01 On 15/09/2015 Spot Bond			7.45500	101.99487	7.45500	101.93302				0.00	0	4,970,000,000
Total MGL01 SPOT										0.00	0	4,970,000,000
Total For MGL01										0.00	0	4,970,000,000
MIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.34472				0.00	0	0
Total MIL01 SPOT										0.00	0	0
Total For MIL01										0.00	0	0
MIL02 On 31/05/2017 Spot Bond			8.60500	104.14051	8.60500	104.06862				0.00	0	0
Total MIL02 SPOT										0.00	0	0
Total For MIL02										0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.92636				0.00	0	7,500,000
Total MMIG01 SPOT										0.00	0	7,500,000
Total For MMIG01										0.00	0	7,500,000
MMIG0 On 17/03/2026 Spot Bond			9.16000	107.59662	9.16000	105.50245				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMS01 On 10/12/2016 Spot Bond			100.00000	15.32205	100.00000	15.20975				0.00	0	0
Total MMS01U SPOT										0.00	0	0
Total For MMS01U										0.00	0	0
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	101.60110				0.00	0	0
Total MQB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MQB01										0.00	0	0
MQB02 On 31/05/2017 Spot Bond			8.30500	104.01519	8.30500	103.94584				0.00	0	140,000,000
Total MQB02 SPOT										0.00	0	140,000,000
Total For MQB02										0.00	0	140,000,000
MTN03 On 13/07/2015 Spot Bond			7.40500	104.15120	7.40500	104.08948				0.00	0	979,100,000
Total MTN03 SPOT										0.00	0	979,100,000
Total For MTN03										0.00	0	979,100,000
MTN04 On 13/07/2017 Spot Bond			8.29500	107.43472	8.29500	107.36356				0.00	0	510,000,000
Total MTN04 SPOT										0.00	0	510,000,000
Total For MTN04										0.00	0	510,000,000
N4A211 On 14/08/2020 Spot Bond			100.89771	7.41191	100.89771	7.35774				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	7.50755	100.61875	7.45282				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A305 SPOT										0.00	0	0
Total For N4A305										0.00	0	0
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	101.57412				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	101.58461				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				100.00000	0.00000	101.58461				0.00	0	0
Total N4A502 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A502										0.00	0	0
N4B50 On 14/08/2020 Spot Bond				100.00000	0.00000	101.71265				0.00	0	0
Total N4B508 SPOT										0.00	0	0
Total For N4B508										0.00	0	0
N4C50 On 14/08/2020 Spot Bond				100.00000	0.00000	101.86178				0.00	0	0
Total N4C508 SPOT										0.00	0	0
Total For N4C508										0.00	0	0
N4D68 On 14/08/2020 Spot Bond			100.00000	0.71844	100.00000	0.71323				0.00	0	0
Total N4D68U SPOT										0.00	0	0
Total For N4D68U										0.00	0	0
N4E68 On 14/08/2020 Spot Bond			100.00000	0.71844	100.00000	0.71323				0.00	0	0
Total N4E68U SPOT										0.00	0	0
Total For N4E68U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.73500	101.05976	8.73500	100.98934				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NBK10 On 25/07/2016 Spot Bond			7.59000	100.79985	7.59000	100.73865				0.00	0	0
Total NBK10A SPOT										0.00	0	0
Total For NBK10A										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			8.81000	104.35128	8.81000	104.27796				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			8.61000	104.86589	8.61000	104.79265				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 20/02/2015 Spot Bond				100.00000	0.00000	101.43413				0.00	0	0
Total NBK12B SPOT										0.00	0	0
Total For NBK12B										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.07000	105.29843	9.07000	105.22105				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	102.60375				0.00	0	0
Total NBK13B SPOT										0.00	0	0
Total For NBK13B										0.00	0	0
NBK14 On 26/06/2021 Spot Bond			8.97000	104.87280	8.97000	104.74647				0.00	0	0
Total NBK14A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK14A									0.00	0	0
NBK14I On 27/08/2015 Spot Bond				100.00000	0.00000	101.47093			0.00	0	0
Total NBK14B SPOT									0.00	0	0
Total For NBK14B									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.66937			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	100.31849			0.00	0	50,000,000
Total NBK16B SPOT									0.00	0	50,000,000
Total For NBK16B									0.00	0	50,000,000
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	101.35264			0.00	0	20,000,000
Total NBK17B SPOT									0.00	0	20,000,000
Total For NBK17B									0.00	0	20,000,000
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.74054			0.00	0	20,000,000
Total NBK18B SPOT									0.00	0	20,000,000
Total For NBK18B									0.00	0	20,000,000
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	100.68696			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.73383			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK2A On 15/09/2015 Spot Bond			7.00500	104.33493	7.00500	104.27542			0.00	0	731,800,000
Total NBK2A SPOT									0.00	0	731,800,000
Total For NBK2A									0.00	0	731,800,000
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	102.19554			0.00	0	0
Total NBK2B SPOT									0.00	0	0
Total For NBK2B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.31000	113.79396	8.31000	113.71720			0.00	0	1,440,000,000
Total NBK3A SPOT									0.00	0	1,440,000,000
Total For NBK3A									0.00	0	1,440,000,000
NBK4 On 28/10/2024 Spot Bond			10.47500	36.98887	10.47500	36.95860			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK6A On 19/04/2015 Spot Bond			7.20500	101.49421	7.20500	101.43606		210,386,000,000.00		29,200,000	944,600,000
Total NBK6A SPOT								210,386,000,000.00		29,200,000	944,600,000

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 For NBK6A										210,386,000,000.00	29,200,000	944,600,000
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	100.46521				0.00	0	0
Total NBK6B SPOT										0.00	0	0
Total For NBK6B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.24855				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			7.71000	103.17603	7.71000	103.11136				0.00	0	1,760,000,000
Total NBK9A SPOT										0.00	0	1,760,000,000
Total For NBK9A										0.00	0	1,760,000,000
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.78079				0.00	0	0
Total NBK9B SPOT										0.00	0	0
Total For NBK9B										0.00	0	0
NCLN4 On 25/02/2015 Spot Bond				100.00000	0.00000	101.87339				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				100.00000	0.00000	101.39645				0.00	600,000,000	600,000,000
Total NCLN54 SPOT										0.00	600,000,000	600,000,000
Total For NCLN54										0.00	600,000,000	600,000,000
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	100.53483				0.00	0	0
Total NCLN55 SPOT										0.00	0	0
Total For NCLN55										0.00	0	0
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	100.35640				0.00	0	0
Total NCLN56 SPOT										0.00	0	0
Total For NCLN56										0.00	0	0
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	101.31404				0.00	0	0
Total NCLN58 SPOT										0.00	0	0
Total For NCLN58										0.00	0	0
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	92.70084				0.00	0	0
Total NCLN61 SPOT										0.00	0	0
Total For NCLN61										0.00	0	0
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	101.22810				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

Contract 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 NCLN63									0.00	0	0
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	100.08480			0.00	0	0
Total NCLN64 SPOT									0.00	0	0
Total For NCLN64									0.00	0	0
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	100.03940			0.00	0	0
Total NCLN66 SPOT									0.00	0	0
Total For NCLN66									0.00	0	0
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	89.03203			0.00	0	0
Total NCLN69 SPOT									0.00	0	0
Total For NCLN69									0.00	0	0
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	100.72683			0.00	0	0
Total NCLN73 SPOT									0.00	0	0
Total For NCLN73									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.68651			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.83528			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.79298			0.00	0	0
Total NCLN76 SPOT									0.00	0	0
Total For NCLN76									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.25494			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.76705			0.00	0	0
Total NCLN78 SPOT									0.00	0	0
Total For NCLN78									0.00	0	0
NCLN7 On 20/03/2016 Spot Bond				100.00000	0.00000	100.75548			0.00	0	0
Total NCLN79 SPOT									0.00	0	0
Total For NCLN79									0.00	0	0
NCLN8 On 20/06/2016 Spot Bond				100.00000	0.00000	100.75496			0.00	0	0
Total NCLN80 SPOT									0.00	0	0
Total For NCLN80									0.00	0	0
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total NCLN81 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN81										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.86737				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			9.64500	107.00481	9.64500	107.30646				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.86215				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			9.68000	105.74192	9.68000	106.19237				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.86737				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/12/2016 Spot Bond				100.00000	0.00000	100.78165				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				100.00000	0.00000	100.82124				0.00	0	20,000,000
Total NCLN89 SPOT										0.00	0	20,000,000
Total For NCLN89										0.00	0	20,000,000
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.87573				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.88616				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NED11 On 17/09/2015 Spot Bond			7.99500	103.44771	7.99500	103.38053				0.00	0	67,400,000
Total NED11 SPOT										0.00	0	67,400,000
Total For NED11										0.00	0	67,400,000
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.09676				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	103.30697				0.00	0	0
Total NED14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			9.69000	105.34324	9.69000	105.46998				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	102.45489				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.40371				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.45164				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			11.69500	117.38713	11.69500	117.27841				0.00	0	1,630,000,000
Total NEDH1A SPOT										0.00	0	1,630,000,000
Total For NEDH1A										0.00	0	1,630,000,000
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	110.02940				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	101.91258				0.00	0	10,000,000
Total NHM001 SPOT										0.00	0	10,000,000
Total For NHM001										0.00	0	10,000,000
NILB10 On 08/12/2016 Spot Bond			2.17000	170.00433	2.17000	169.88869				0.00	0	0
Total NILB10 SPOT										0.00	0	0
Total For NILB10										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.60000	94.83693	2.60000	137.67347				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.34000	107.09113	8.34000	107.01982				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NPL08 On 10/03/2015 Spot Bond				100.00000	0.00000	100.95871				0.00	0	0
Total NPL08 SPOT										0.00	0	0
Total For NPL08										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.97000	108.41669	8.97000	108.33831				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	101.42184			0.00	22,000,000	11,000,000
Total NQ1A11 SPOT									0.00	22,000,000	11,000,000
Total For NQ1A11									0.00	22,000,000	11,000,000
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.49786			0.00	0	0
Total NQ1A15 SPOT									0.00	0	0
Total For NQ1A15									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	101.34547			0.00	0	0
Total NQ1A16 SPOT									0.00	0	0
Total For NQ1A16									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.39325			0.00	205,000,000	252,500,000
Total NQ1A17 SPOT									0.00	205,000,000	252,500,000
Total For NQ1A17									0.00	205,000,000	252,500,000
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.36461			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			9.17000	108.42306	9.17000	109.94339			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.39330			0.00	0	0
Total NQ1B14 SPOT									0.00	0	0
Total For NQ1B14									0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.42189			0.00	0	0
Total NQ1B15 SPOT									0.00	0	0
Total For NQ1B15									0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.40280			0.00	0	0
Total NQ1B16 SPOT									0.00	0	0
Total For NQ1B16									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.37000	108.42968	9.37000	108.34785			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	101.46015			0.00	0	0
Total NQ1C14 SPOT									0.00	0	0
Total For NQ1C14									0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.44098			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	101.45053			0.00	0	0
Total NQ1C16 SPOT									0.00	0	0
Total For NQ1C16									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.80332			0.00	0	10,000,000
Total NQF1D5 SPOT									0.00	0	10,000,000
Total For NQF1D5									0.00	0	10,000,000
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	101.68705			0.00	0	0
Total NQF1D6 SPOT									0.00	0	0
Total For NQF1D6									0.00	0	0
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	101.47916			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			8.17000	119.10606	8.17000	119.02790			0.00	0	500,000,000
Total NRA018 SPOT									0.00	0	500,000,000
Total For NRA018									0.00	0	500,000,000
NRA02: On 31/10/2022 Spot Bond			9.01000	118.27886	9.01000	118.19251			0.00	0	411,000,000
Total NRA022 SPOT									0.00	0	411,000,000
Total For NRA022									0.00	0	411,000,000
NRA02: On 31/05/2023 Spot Bond			2.06500	175.54164	2.06500	175.42371			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			9.74000	124.21470	9.74000	124.11790			0.00	0	2,920,000,000
Total NRA028 SPOT									0.00	0	2,920,000,000
Total For NRA028									0.00	0	2,920,000,000
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	102.71404			0.00	0	0
Total NTC12 SPOT									0.00	0	0
Total For NTC12									0.00	0	0
NTC13 On 31/01/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NTC13 SPOT									0.00	0	0
Total For NTC13									0.00	0	0
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	100.55972			0.00	0	110,000,000
Total NTC15 SPOT									0.00	0	110,000,000
Total For NTC15									0.00	0	110,000,000
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.86826			0.00	0	0
Total NTC16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC16										0.00	0	0
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.10589				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.36113				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	101.54865				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				100.00000	0.00000	101.93389				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	18.38332	100.00000	18.25004				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OCT1A On 18/10/2015 Spot Bond			100.00000	56.25972	100.00000	55.85184				0.00	0	0
Total OCT1A1 SPOT										0.00	0	0
Total For OCT1A1										0.00	0	0
OML01 On 27/10/2015 Spot Bond			7.29500	101.68024	7.29500	101.62021				0.00	0	10,469,400,000
Total OML01 SPOT										0.00	0	10,469,400,000
Total For OML01										0.00	0	10,469,400,000
OTCA2 On 31/07/2016 Spot Bond			100.00000	21.12467	100.00000	20.97152				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				100.00000	0.00000	96.70000				0.00	0	0
Total PBET01 SPOT										0.00	0	0
Total For PBET01										0.00	0	0
PCF03 On 06/04/2015 Spot Bond			100.00000	87.01241	100.00000	86.41232				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				100.00000	0.00000	101.58356				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				100.00000	0.00000	100.15046				0.00	0	0
Total PMM11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM11									0.00	0	0
PMM12 On 02/03/2015 Spot Bond				100.00000	0.00000	101.13768			0.00	0	0
Total PMM12 SPOT									0.00	0	0
Total For PMM12									0.00	0	0
PMM13 On 06/03/2015 Spot Bond				100.00000	0.00000	101.03165			0.00	0	0
Total PMM13 SPOT									0.00	0	0
Total For PMM13									0.00	0	0
PMM14 On 04/11/2014 Spot Bond				100.00000	0.00000	101.51547			0.00	0	0
Total PMM14 SPOT									0.00	0	0
Total For PMM14									0.00	0	0
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.84687			0.00	0	0
Total PPC001 SPOT									0.00	0	0
Total For PPC001									0.00	0	0
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.83562			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	100.20278			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			9.26000	106.19759	9.26000	106.05956			0.00	0	0
Total PPC004 SPOT									0.00	0	0
Total For PPC004									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.07760			0.00	0	11,667,100
Total PRE1A1 SPOT									0.00	0	11,667,100
Total For PRE1A1									0.00	0	11,667,100
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.07972			0.00	0	0
Total PRE1A2 SPOT									0.00	0	0
Total For PRE1A2									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.08068			0.00	0	50,000,000
Total PRE1A3 SPOT									0.00	0	50,000,000
Total For PRE1A3									0.00	0	50,000,000
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.08280			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.09188			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.09399			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	100.00015			0.00	0	0
Total PTH01 SPOT									0.00	0	0
Total For PTH01									0.00	0	0
R010P On 21/12/2025 Spot Bond			7.72000	43.03509	7.72000	43.00838			0.00	0	0
Total R010P SPOT									0.00	0	0
Total For R010P									0.00	0	0
R158 On 15/09/2015 Spot Bond			6.30500	107.77029	6.30500	107.71486		614,425,316,456,500.00	573,263,333,300	649,824,499,900	
Total R158 SPOT								14,425,316,456,500.00	573,263,333,300	649,824,499,900	
Total For R158								14,425,316,456,500.00	573,263,333,300	649,824,499,900	
R158P On 15/09/2015 Spot Bond			6.50000	94.61940	6.50000	94.56925		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			6.60000	113.72775	6.60000	113.66656		910,853,999,780,000.00	289,523,333,300	584,549,900,000	
Total R159 SPOT								10,853,999,780,000.00	289,523,333,300	584,549,900,000	
Total For R159								10,853,999,780,000.00	289,523,333,300	584,549,900,000	
R159P On 15/09/2016 Spot Bond			6.43000	88.86877	6.43000	88.82217		0.00	0	0	
Total R159P SPOT								0.00	0	0	
Total For R159P								0.00	0	0	
R186 On 21/12/2026 Spot Bond			7.88000	124.08268	7.90000	123.82877		856,640,738,400,000.00	1,123,939,180,000	1,614,246,950,000	
Total R186 SPOT								16,640,738,400,000.00	123,939,180,000	1,614,246,950,000	
Total For R186								16,640,738,400,000.00	123,939,180,000	1,614,246,950,000	
R187P On 21/12/2026 Spot Bond			7.64000	40.27031	7.64000	40.24557		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			7.56000	37.74141	7.56000	37.71846		0.00	0	0	
Total R188P SPOT								0.00	0	0	
Total For R188P								0.00	0	0	
R197 On 07/12/2023 Spot Bond			1.66000	289.85571	1.66000	289.67051		392,058,800,000.00	236,180,000	78,283,290,000	
Total R197 SPOT								392,058,800,000.00	236,180,000	78,283,290,000	
Total For R197								392,058,800,000.00	236,180,000	78,283,290,000	
R201 On 21/12/2014 Spot Bond			5.71500	103.59641	5.73500	103.54526		44,154,090,000,000.00	7,726,000,000	6,862,694,300	
Total R201 SPOT								14,154,090,000,000.00	7,726,000,000	6,862,694,300	

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 For R201									14,154,090,000,000.00	7,726,000,000	6,862,694,300
R202 On 07/12/2033 Spot Bond			1.76000	234.82882	1.79000	233.65803			33,588,051,200,000.00	19,084,120,000	154,833,445,000
Total R202 SPOT									13,588,051,200,000.00	19,084,120,000	154,833,445,000
Total For R202									13,588,051,200,000.00	19,084,120,000	154,833,445,000
R2023 On 28/02/2023 Spot Bond			7.65000	101.96097	7.67000	101.77558			243,477,556,000,000.00	293,265,040,000	485,636,541,900
Total R2023 SPOT									13,477,556,000,000.00	293,265,040,000	485,636,541,900
Total For R2023									13,477,556,000,000.00	293,265,040,000	485,636,541,900
R203 On 15/09/2017 Spot Bond			6.71500	105.04379	6.74500	104.90720			548,951,064,500,000.00	230,670,300,000	519,455,400,000
Total R203 SPOT									18,951,064,500,000.00	230,670,300,000	519,455,400,000
Total For R203									18,951,064,500,000.00	230,670,300,000	519,455,400,000
R2030 On 31/01/2030 Spot Bond			8.35000	99.05788	8.35000	98.99185			770,244,915,000,000.00	92,244,900,000	558,864,200,000
Total R2030 SPOT									10,244,915,000,000.00	92,244,900,000	558,864,200,000
Total For R2030									10,244,915,000,000.00	92,244,900,000	558,864,200,000
R2032 On 31/03/2032 Spot Bond			8.49000	98.59566	8.49000	98.52811			821,706,092,000,000.00	214,570,800,000	272,743,800,000
Total R2032 SPOT									11,706,092,000,000.00	214,570,800,000	272,743,800,000
Total For R2032									11,706,092,000,000.00	214,570,800,000	272,743,800,000
R2037 On 31/01/2037 Spot Bond			8.59000	101.28561	8.59000	101.21619			281,913,835,600,000.00	32,818,840,000	207,165,520,000
Total R2037 SPOT									11,913,835,600,000.00	32,818,840,000	207,165,520,000
Total For R2037									11,913,835,600,000.00	32,818,840,000	207,165,520,000
R204 On 21/12/2018 Spot Bond			7.02500	106.38164	7.06000	106.19504			302,346,040,000,000.00	612,433,600,000	601,052,403,000
Total R204 SPOT									12,346,040,000,000.00	612,433,600,000	601,052,403,000
Total For R204									12,346,040,000,000.00	612,433,600,000	601,052,403,000
R2044 On 31/01/2044 Spot Bond			8.68000	102.97485	8.68000	102.90354			532,962,127,200,000.00	176,608,540,000	100,608,270,000
Total R2044 SPOT									12,962,127,200,000.00	176,608,540,000	100,608,270,000
Total For R2044									12,962,127,200,000.00	176,608,540,000	100,608,270,000
R2048 On 28/02/2048 Spot Bond			8.67000	102.39397	8.67000	102.32197			970,957,286,466,000.00	111,990,459,800	471,391,206,800
Total R2048 SPOT									10,957,286,466,000.00	111,990,459,800	471,391,206,800
Total For R2048									10,957,286,466,000.00	111,990,459,800	471,391,206,800
R207 On 15/01/2020 Spot Bond			7.26500	102.10733	7.29000	101.94122			987,509,443,300,000.00	273,573,220,000	625,083,077,300
Total R207 SPOT									17,509,443,300,000.00	273,573,220,000	625,083,077,300
Total For R207									17,509,443,300,000.00	273,573,220,000	625,083,077,300
R208 On 31/03/2021 Spot Bond			7.44000	97.15498	7.46000	96.99812			698,665,635,200,000.00	631,541,080,000	904,666,375,600
Total R208 SPOT									18,665,635,200,000.00	631,541,080,000	904,666,375,600
Total For R208									18,665,635,200,000.00	631,541,080,000	904,666,375,600
R209 On 31/03/2036 Spot Bond			8.49000	78.63976	8.51000	78.42366			538,268,035,000,000.00	298,971,500,000	564,597,350,000
Total R209 SPOT									18,268,035,000,000.00	298,971,500,000	564,597,350,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									18,268,035,000,000.00	298,971,500,000	564,597,350,000
R210 On 31/03/2028 Spot Bond			1.75000	173.26840	1.75000	173.15629			257,250,000,000.00	147,000,000	82,561,482,400
Total R210 SPOT									257,250,000,000.00	147,000,000	82,561,482,400
Total For R210									257,250,000,000.00	147,000,000	82,561,482,400
R211 On 31/01/2017 Spot Bond			0.80000	132.51671	0.80000	132.44139			37,427,325,920,000.00	46,784,157,400	102,307,772,600
Total R211 SPOT									17,427,325,920,000.00	46,784,157,400	102,307,772,600
Total For R211									17,427,325,920,000.00	46,784,157,400	102,307,772,600
R212 On 31/01/2022 Spot Bond			1.56000	137.81806	1.56000	137.73122			16,247,727,288,000.00	10,415,209,800	138,669,555,100
Total R212 SPOT									16,247,727,288,000.00	10,415,209,800	138,669,555,100
Total For R212									16,247,727,288,000.00	10,415,209,800	138,669,555,100
R213 On 28/02/2031 Spot Bond			8.35000	89.30694	8.38000	89.00483			889,905,441,000,000.00	346,096,460,000	612,829,840,300
Total R213 SPOT									19,905,441,000,000.00	346,096,460,000	612,829,840,300
Total For R213									19,905,441,000,000.00	346,096,460,000	612,829,840,300
R214 On 28/02/2041 Spot Bond			8.61000	79.29145	8.61000	79.23607			517,120,702,811,000.00	176,204,495,100	628,991,088,400
Total R214 SPOT									17,120,702,811,000.00	176,204,495,100	628,991,088,400
Total For R214									17,120,702,811,000.00	176,204,495,100	628,991,088,400
R227C On 15/03/2015 Spot Bond			6.66000	97.64810	6.66000	97.59593			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			6.50000	94.61940	6.50000	94.56925			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			6.42000	91.73803	6.42000	91.69000			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			6.43000	88.86877	6.43000	88.82217			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			5.74000	99.25081	5.74000	99.20435			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			6.57000	96.00212	6.57000	95.95127			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			6.44000	93.08123	6.44000	93.03288			0.00	0	0
Total R328C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R328C										0.00	0	0
R329C On 21/06/2016 Spot Bond			6.42000	90.20602	6.42000	90.15931				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			6.48000	87.29226	6.48000	87.24665				0.00	0	0
Total R330C SPOT										0.00	0	0
Total For R330C										0.00	0	0
R331C On 21/06/2017 Spot Bond			6.72000	84.03746	6.72000	83.99194				0.00	0	0
Total R331C SPOT										0.00	0	0
Total For R331C										0.00	0	0
R332C On 21/12/2017 Spot Bond			6.77000	81.18255	6.77000	81.13825				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			7.06500	77.71566	7.06500	77.67145				0.00	0	0
Total R333C SPOT										0.00	0	0
Total For R333C										0.00	0	0
R334C On 21/12/2018 Spot Bond			7.04500	75.12396	7.04500	75.08133				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			7.02500	72.63272	7.02500	72.59162				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			7.01500	70.20285	7.01500	70.16319				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			7.25000	66.96282	7.25000	66.92374				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			7.23000	64.69685	7.23000	64.65920				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			7.38000	61.84334	7.38000	61.80661				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			7.35000	59.76572	7.35000	59.73037				0.00	0	0
Total R340C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R340C										0.00	0	0
R341C On 21/06/2022 Spot Bond			7.32000	57.77463	7.32000	57.74060				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			7.29000	55.86606	7.29000	55.83328				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			7.25000	54.08122	7.25000	54.04966				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			7.21000	52.37365	7.21000	52.34325				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			7.84000	47.68000	7.84000	47.64996				0.00	0	0
Total R345C SPOT										0.00	0	0
Total For R345C										0.00	0	0
R346C On 21/12/2024 Spot Bond			7.80000	46.06074	7.80000	46.03186				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			7.76000	44.51363	7.76000	44.48586				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			7.72000	43.03509	7.72000	43.00838				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			7.68000	41.62172	7.68000	41.59601				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			7.64000	40.27031	7.64000	40.24557				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			7.60000	38.97783	7.60000	38.95401				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			7.56000	37.74141	7.56000	37.71846				0.00	0	0
Total R352C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R352C									0.00	0	0
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	100.42817			0.00	0	20,000,000
Total RCSB03 SPOT									0.00	0	20,000,000
Total For RCSB03									0.00	0	20,000,000
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.62350			0.00	0	0
Total RCSB04 SPOT									0.00	0	0
Total For RCSB04									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.47748			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	100.35088			0.00	0	0
Total RCSB06 SPOT									0.00	0	0
Total For RCSB06									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	19.71174	100.00000	19.56883			0.00	0	0
Total RCSB1U SPOT									0.00	0	0
Total For RCSB1U									0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	8.80083	100.00000	8.73702			0.00	0	0
Total RCSB2U SPOT									0.00	0	0
Total For RCSB2U									0.00	0	0
RCSB3 On 17/03/2017 Spot Bond			100.00000	24.02376	100.00000	23.84768			0.00	0	0
Total RCSB3U SPOT									0.00	0	0
Total For RCSB3U									0.00	0	0
RDFB0 On 30/03/2015 Spot Bond				100.00000	0.00000	100.93426			0.00	0	0
Total RDFB01 SPOT									0.00	0	0
Total For RDFB01									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.06928			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	101.46846			0.00	0	0
Total RDFB03 SPOT									0.00	0	0
Total For RDFB03									0.00	0	0
RDFC1 On 24/03/2015 Spot Bond				100.00000	0.00000	100.68211			0.00	0	0
Total RDFC13 SPOT									0.00	0	0
Total For RDFC13									0.00	0	0
RDFC1 On 25/11/2014 Spot Bond				100.00000	0.00000	101.28638			0.00	0	0
Total RDFC15 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFC15									0.00	0	0
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.84064			0.00	0	0
Total RES12 SPOT									0.00	0	0
Total For RES12									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	102.36926			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.89995			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	101.09716			0.00	0	0
Total RES24 SPOT									0.00	0	0
Total For RES24									0.00	0	0
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	100.20806			0.00	0	20,000,000
Total RES27 SPOT									0.00	0	20,000,000
Total For RES27									0.00	0	20,000,000
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	101.33086			0.00	0	0
Total RES29 SPOT									0.00	0	0
Total For RES29									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.15394			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.52563			0.00	0	0
Total RES31 SPOT									0.00	0	0
Total For RES31									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.23044			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP004 On 25/11/2014 Spot Bond				100.00000	0.00000	102.13923			0.00	0	0
Total RP004 SPOT									0.00	0	0
Total For RP004									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	83.17707			0.00	0	0
Total RP005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RP005										0.00	0	0
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	80.62821				0.00	0	0
Total RP006 SPOT										0.00	0	0
Total For RP006										0.00	0	0
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	83.90887				0.00	0	0
Total RP007 SPOT										0.00	0	0
Total For RP007										0.00	0	0
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	88.22478				0.00	0	0
Total RP008 SPOT										0.00	0	0
Total For RP008										0.00	0	0
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.98408				0.00	0	0
Total RP013 SPOT										0.00	0	0
Total For RP013										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.55861				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	91.34131				0.00	0	0
Total RP016 SPOT										0.00	0	0
Total For RP016										0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	105.14897	12.35000	105.04631				0.00	0	0
Total RP018 SPOT										0.00	0	0
Total For RP018										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	13.00725	100.00000	15.89560				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RP025 On 21/01/2015 Spot Bond				100.00000	0.00000	100.22823				0.00	0	0
Total RP025 SPOT										0.00	0	0
Total For RP025										0.00	0	0
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	101.09752				0.00	0	0
Total RP026 SPOT										0.00	0	0
Total For RP026										0.00	0	0
RPG02 On 25/11/2014 Spot Bond				100.00000	0.00000	101.74626				0.00	0	0
Total RPG02 SPOT										0.00	0	0
Total For RPG02										0.00	0	0
RPG03 On 23/03/2015 Spot Bond				100.00000	0.00000	100.84532				0.00	0	0
Total RPG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RPG03										0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	4.11629	100.00000	4.08612				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP04 On 07/10/2016 Spot Bond			100.00000	22.39087	100.00000	22.22853				0.00	0	0
Total RPP04U SPOT										0.00	0	0
Total For RPP04U										0.00	0	0
RPP07 On 31/01/2016 Spot Bond			100.00000	33.00730	100.00000	32.76800				0.00	0	0
Total RPP07U SPOT										0.00	0	0
Total For RPP07U										0.00	0	0
RPP08 On 30/04/2020 Spot Bond			100.00000	12.25237	100.00000	12.20737				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPP09 On 21/11/2016 Spot Bond			100.00000	26.36038	100.00000	26.16926				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				100.00000	0.00000	107.50028				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	76.66080				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			8.76000	106.22610	8.76000	106.15106				0.00	0	790,000,000
Total RW21 SPOT										0.00	0	790,000,000
Total For RW21										0.00	0	790,000,000
RW23 On 10/12/2023 Spot Bond			8.92000	107.40195	8.92000	107.32515				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			9.61000	90.88216	9.61000	108.83239				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	96.65844				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			7.80000	110.42088	7.80000	110.35202				0.00	0	1,150,000,000
Total SBK12 SPOT										0.00	0	1,150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK12									0.00	0	1,150,000,000
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	101.53264			0.00	0	10,000,000
Total SBK13 SPOT									0.00	0	10,000,000
Total For SBK13									0.00	0	10,000,000
SBK14 On 01/12/2017 Spot Bond			8.79500	106.36548	8.79500	106.29046			0.00	0	27,200,000
Total SBK14 SPOT									0.00	0	27,200,000
Total For SBK14									0.00	0	27,200,000
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	101.19033			0.00	0	0
Total SBK15 SPOT									0.00	0	0
Total For SBK15									0.00	0	0
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	102.35939			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	100.02105			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.16007			0.00	0	30,000,000
Total SBK18 SPOT									0.00	0	30,000,000
Total For SBK18									0.00	0	30,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.15752			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK7 On 24/05/2015 Spot Bond			6.95500	105.69439	6.95500	105.63549			0.00	0	80,000,000
Total SBK7 SPOT									0.00	0	80,000,000
Total For SBK7									0.00	0	80,000,000
SBK9 On 10/04/2018 Spot Bond			8.56000	100.07631	8.56000	100.00720			0.00	0	2,370,100,000
Total SBK9 SPOT									0.00	0	2,370,100,000
Total For SBK9									0.00	0	2,370,100,000
SBN27 On 15/09/2015 Spot Bond			7.76500	106.51016	7.76500	106.44293			0.00	0	0
Total SBN27 SPOT									0.00	0	0
Total For SBN27									0.00	0	0
SBN29 On 15/09/2015 Spot Bond			7.96000	106.34366	7.96000	106.27489			0.00	0	0
Total SBN29 SPOT									0.00	0	0
Total For SBN29									0.00	0	0
SBN31 On 15/09/2015 Spot Bond			7.55500	106.68994	7.55500	106.62439			0.00	0	0
Total SBN31 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBN31										0.00	0	0
SBN33 On 15/09/2017 Spot Bond			8.14500	101.36404	8.14500	101.29701				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN34 On 15/09/2015 Spot Bond			7.70000	106.56575	7.70000	106.49904				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			7.96000	106.34366	7.96000	106.27489				0.00	0	0
Total SBN35 SPOT										0.00	0	0
Total For SBN35										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.95394				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	100.60582				0.00	0	0
Total SBN51 SPOT										0.00	0	0
Total For SBN51										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.79500	103.82303	7.79500	103.75725				0.00	0	700,000,000
Total SBS13 SPOT										0.00	0	700,000,000
Total For SBS13										0.00	0	700,000,000
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	100.71025				0.00	0	20,000,000
Total SBS15 SPOT										0.00	0	20,000,000
Total For SBS15										0.00	0	20,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.82703				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	104.76453				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			8.61000	111.49107	8.61000	111.41406				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			9.80000	106.39463	9.80000	106.31168				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.75361				0.00	0	10,000,000
Total SBS21 SPOT										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 For SBS21									0.00	0	10,000,000
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	101.65277			0.00	0	20,000,000
Total SBS22 SPOT									0.00	0	20,000,000
Total For SBS22									0.00	0	20,000,000
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	101.61698			0.00	0	40,000,000
Total SBS23 SPOT									0.00	0	40,000,000
Total For SBS23									0.00	0	40,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	103.80357			0.00	0	30,000,000
Total SBS24 SPOT									0.00	0	30,000,000
Total For SBS24									0.00	0	30,000,000
SBS25 On 24/05/2019 Spot Bond			8.64000	104.77079	8.64000	104.69857		12,096,000,000,000.00		1,400,000,000	1,474,800,000
Total SBS25 SPOT								12,096,000,000,000.00		1,400,000,000	1,474,800,000
Total For SBS25								12,096,000,000,000.00		1,400,000,000	1,474,800,000
SBS26 On 28/02/2017 Spot Bond			100.00000	15.26384	100.00000	15.16327			0.00	0	0
Total SBS26U SPOT									0.00	0	0
Total For SBS26U									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.21000	107.70104	9.21000	107.62201			0.00	0	2,531,900,000
Total SBS27 SPOT									0.00	0	2,531,900,000
Total For SBS27									0.00	0	2,531,900,000
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.32158			0.00	0	0
Total SBS28 SPOT									0.00	0	0
Total For SBS28									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.72000	103.29156	8.72000	103.21932			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.81000	92.61204	9.81000	92.53976			0.00	0	4,771,200,700
Total SBS3 SPOT									0.00	0	4,771,200,700
Total For SBS3									0.00	0	4,771,200,700
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.97509			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			9.55000	133.88668	9.55000	105.45157			0.00	0	11,000,000
Total SBS31 SPOT									0.00	0	11,000,000
Total For SBS31									0.00	0	11,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.84403			0.00	0	0
Total SBS32 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.86681			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.70000	109.99982	9.70000	103.65738			0.00	0	1,505,700,000
Total SBS34 SPOT									0.00	0	1,505,700,000
Total For SBS34									0.00	0	1,505,700,000
SBS4 On 16/11/2021 Spot Bond			9.16000	101.13194	9.16000	101.05813			0.00	0	100,000
Total SBS4 SPOT									0.00	0	100,000
Total For SBS4									0.00	0	100,000
SBS9 On 07/07/2016 Spot Bond			7.60000	109.57736	7.60000	109.51075			0.00	0	340,000,000
Total SBS9 SPOT									0.00	0	340,000,000
Total For SBS9									0.00	0	340,000,000
SBSI11 On 07/12/2023 Spot Bond			2.19000	129.39284	2.19000	278.61240		131,400,000,000.00		60,000,000	40,000,000
Total SBSI11 SPOT								131,400,000,000.00		60,000,000	40,000,000
Total For SBSI11								131,400,000,000.00		60,000,000	40,000,000
SBSI12 On 31/01/2017 Spot Bond			1.44500	102.96327	1.44500	130.59384			0.00	0	0
Total SBSI12 SPOT									0.00	0	0
Total For SBSI12									0.00	0	0
SCM10 On 15/09/2017 Spot Bond				100.00000	0.00000	105.30000			0.00	0	0
Total SCM107 SPOT									0.00	0	0
Total For SCM107									0.00	0	0
SF2A1L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A1U SPOT									0.00	0	0
Total For SF2A1U									0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0

Contract 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 SF2DU									0.00	0	0
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	100.40697			0.00	0	0
Total SGI002 SPOT									0.00	0	0
Total For SGI002									0.00	0	0
SHF01 On 15/12/2016 Spot Bond			100.00000	15.13534	100.00000	15.02441			0.00	0	0
Total SHF01 SPOT									0.00	0	0
Total For SHF01									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				164.51250	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHI05 On 31/01/2017 Spot Bond			2.07000	114.92722	2.07000	128.83414			0.00	0	0
Total SHI05 SPOT									0.00	0	0
Total For SHI05									0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	100.54625	6.50000	100.49326			0.00	0	0
Total SHPCBU SPOT									0.00	0	0
Total For SHPCBU									0.00	0	0
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	102.33046			0.00	0	0
Total SHS01 SPOT									0.00	0	0
Total For SHS01									0.00	0	0
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.69904			0.00	0	0
Total SHS03 SPOT									0.00	0	0
Total For SHS03									0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	102.22014			0.00	0	0
Total SHS04 SPOT									0.00	0	0
Total For SHS04									0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.77500	102.95815	8.77500	102.88570			0.00	0	332,033,300
Total SHS05 SPOT									0.00	0	332,033,300
Total For SHS05									0.00	0	332,033,300
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.94189			0.00	0	7,700,000
Total SHS06 SPOT									0.00	0	7,700,000
Total For SHS06									0.00	0	7,700,000
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.71403			0.00	0	0
Total SHS07 SPOT									0.00	0	0
Total For SHS07									0.00	0	0
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.82558			0.00	0	0
Total SHS08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS08										0.00	0	0
SHS09 On 21/12/2014 Spot Bond				100.00000	0.00000	100.75858				0.00	0	0
Total SHS09 SPOT										0.00	0	0
Total For SHS09										0.00	0	0
SHS11I On 19/11/2016 Spot Bond			100.00000	16.13860	100.00000	16.02160				0.00	0	0
Total SHS11U SPOT										0.00	0	0
Total For SHS11U										0.00	0	0
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	101.04824				0.00	0	0
Total SHS12 SPOT										0.00	0	0
Total For SHS12										0.00	0	0
SHS13I On 21/05/2015 Spot Bond			100.00000	64.64425	100.00000	64.04066				0.00	0	0
Total SHS13U SPOT										0.00	0	0
Total For SHS13U										0.00	0	0
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.94294				0.00	0	0
Total SHS14 SPOT										0.00	0	0
Total For SHS14										0.00	0	0
SHS16I On 29/06/2016 Spot Bond			100.00000	22.85088	100.00000	22.68340				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	34.05993	100.00000	33.73843				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	25.09032	100.00000	24.85604				0.00	0	0
Total SHS18U SPOT										0.00	0	0
Total For SHS18U										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.08500	104.13966	9.08500	104.01195				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	100.24639				0.00	0	40,000,000
Total SHS20 SPOT										0.00	0	40,000,000
Total For SHS20										0.00	0	40,000,000
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	100.61140				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			7.85000	104.99742	7.85000	104.93152				0.00	0	2,140,000,000
Total SLI2 SPOT										0.00	0	2,140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI2									0.00	0	2,140,000,000
SLI3 On 15/08/2023 Spot Bond			8.66000	102.11119	8.66000	101.92492			0.00	0	5,400,000
Total SLI3 SPOT									0.00	0	5,400,000
Total For SLI3									0.00	0	5,400,000
SNT01 On 15/09/2017 Spot Bond			8.09500	101.48994	8.09500	101.42323			0.00	0	2,760,000,000
Total SNT01 SPOT									0.00	0	2,760,000,000
Total For SNT01									0.00	0	2,760,000,000
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	101.46167			0.00	0	0
Total SPDA2 SPOT									0.00	0	0
Total For SPDA2									0.00	0	0
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	101.66569			0.00	0	20,000,000
Total SPDA3 SPOT									0.00	0	20,000,000
Total For SPDA3									0.00	0	20,000,000
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.97126			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.92994			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.95493			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total SPG001 SPOT									0.00	0	0
Total For SPG001									0.00	0	0
SSA01 On 28/06/2016 Spot Bond			7.84500	106.06185	7.84500	105.99497			0.00	0	0
Total SSA01 SPOT									0.00	0	0
Total For SSA01									0.00	0	0
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	100.33689			0.00	0	0
Total SSA02 SPOT									0.00	0	0
Total For SSA02									0.00	0	0
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	100.61850			0.00	0	0
Total SSA04 SPOT									0.00	0	0
Total For SSA04									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.31256			0.00	0	0
Total SSA05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.01000	96.36891	9.01000	96.29893			0.00	0	110,000,000
Total SSA06 SPOT									0.00	0	110,000,000
Total For SSA06									0.00	0	110,000,000
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.33850			0.00	197,000,000	55,000,000
Total SSN001 SPOT									0.00	197,000,000	55,000,000
Total For SSN001									0.00	197,000,000	55,000,000
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.80533			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.08753			0.00	78,500,000	22,000,000
Total SSN003 SPOT									0.00	78,500,000	22,000,000
Total For SSN003									0.00	78,500,000	22,000,000
SSN00 On 31/03/2021 Spot Bond			9.06800	89.53952	9.06800	89.47410			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			8.56000	91.83418	8.56000	91.77076			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 21/12/2014 Spot Bond			6.98000	103.42564	6.98000	103.36687			0.00	0	0
Total SSN006 SPOT									0.00	0	0
Total For SSN006									0.00	0	0
SSN00 On 15/01/2020 Spot Bond			8.55000	96.80321	8.55000	96.73717			0.00	0	0
Total SSN007 SPOT									0.00	0	0
Total For SSN007									0.00	0	0
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	100.95694			0.00	118,000,000	33,000,000
Total SSN008 SPOT									0.00	118,000,000	33,000,000
Total For SSN008									0.00	118,000,000	33,000,000
SSN00 On 15/09/2017 Spot Bond			7.92500	101.91947	7.92500	101.85385			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			2.48000	109.51717	2.48000	109.85740			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2018 Spot Bond			8.01000	101.92593	8.01000	102.83476			0.00	0	0
Total SSN012 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN012										0.00	0	0
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	101.80395				0.00	0	0
Total SSN015 SPOT										0.00	0	0
Total For SSN015										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.50000	110.96137	9.50000	110.87699				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	101.17343				0.00	0	0
Total SSN018 SPOT										0.00	0	0
Total For SSN018										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			9.73000	79.11132	9.73000	79.04905				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.21444				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 04/03/2019 Spot Bond				100.00000	0.00000	100.86930				0.00	0	0
Total SSN025 SPOT										0.00	0	0
Total For SSN025										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.30043				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.81316				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	100.33542				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SY1138 On 02/02/2015 Spot Bond				101.28254	0.00000	98.29264				0.00	0	0
Total SY1138 SPOT										0.00	0	0
Total For SY1138										0.00	0	0
SY1142 On 14/11/2014 Spot Bond			100.00000	97.07447	100.00000	96.30607				0.00	0	0
Total SY1142 SPOT										0.00	0	0
Total For SY1142										0.00	0	0
SY1143 On 18/11/2014 Spot Bond				100.00000	0.00000	99.69059				0.00	0	0
Total SY1143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1143										0.00	0	0
SY1150 On 18/11/2014 Spot Bond				100.00000	0.00000	101.74332				0.00	0	0
Total SY1150 SPOT										0.00	0	0
Total For SY1150										0.00	0	0
SY1151 On 17/11/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1151 SPOT										0.00	0	0
Total For SY1151										0.00	0	0
SY1154 On 24/11/2014 Spot Bond				100.00000	0.00000	99.58759				0.00	0	0
Total SY1154 SPOT										0.00	0	0
Total For SY1154										0.00	0	0
SY1156 On 25/11/2014 Spot Bond				100.00000	0.00000	101.76994				0.00	0	0
Total SY1156 SPOT										0.00	0	0
Total For SY1156										0.00	0	0
SY1158 On 01/12/2014 Spot Bond				100.00000	0.00000	99.46624				0.00	0	0
Total SY1158 SPOT										0.00	0	0
Total For SY1158										0.00	0	0
SY1162 On 09/12/2014 Spot Bond				100.00000	0.00000	99.32349				0.00	0	0
Total SY1162 SPOT										0.00	0	0
Total For SY1162										0.00	0	0
SY1164 On 10/12/2014 Spot Bond				100.00000	0.00000	99.31867				0.00	0	0
Total SY1164 SPOT										0.00	0	0
Total For SY1164										0.00	0	0
SY1174 On 29/10/2014 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SY1174 SPOT										0.00	0	0
Total For SY1174										0.00	0	0
SY1176 On 04/11/2014 Spot Bond				100.00000	0.00000	99.93094				0.00	0	0
Total SY1176 SPOT										0.00	0	0
Total For SY1176										0.00	0	0
SY1177 On 10/11/2014 Spot Bond				100.00000	0.00000	99.82764				0.00	0	0
Total SY1177 SPOT										0.00	0	0
Total For SY1177										0.00	0	0
SY1178 On 10/11/2014 Spot Bond				100.00000	0.00000	99.82737				0.00	0	0
Total SY1178 SPOT										0.00	0	0
Total For SY1178										0.00	0	0
SY1179 On 14/11/2014 Spot Bond				100.00000	0.00000	99.48991				0.00	0	0
Total SY1179 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SY1179										0.00	0	0
SY1180 On 17/11/2014 Spot Bond				100.00000	0.00000	99.70704				0.00	0	0
Total SY1180 SPOT										0.00	0	0
Total For SY1180										0.00	0	0
SY1181 On 18/11/2014 Spot Bond				100.00000	0.00000	99.68915				0.00	0	0
Total SY1181 SPOT										0.00	0	0
Total For SY1181										0.00	0	0
SY1182 On 18/11/2014 Spot Bond				100.00000	0.00000	99.68932				0.00	0	0
Total SY1182 SPOT										0.00	0	0
Total For SY1182										0.00	0	0
SY1183 On 24/11/2014 Spot Bond				100.00000	0.00000	99.58633				0.00	0	0
Total SY1183 SPOT										0.00	0	0
Total For SY1183										0.00	0	0
SY1185 On 28/11/2014 Spot Bond				100.00000	0.00000	99.51805				0.00	0	0
Total SY1185 SPOT										0.00	0	0
Total For SY1185										0.00	0	0
SY1186 On 27/01/2015 Spot Bond			100.00000	81.11111	100.00000	80.57395				0.00	0	0
Total SY1186 SPOT										0.00	0	0
Total For SY1186										0.00	0	0
SY1187 On 01/12/2014 Spot Bond			100.00000	92.87532	100.00000	92.17172			440,000,000,000,000.00	14,400,000,000	7,200,000,000	
Total SY1187 SPOT									10,000,000,000,000.00	14,400,000,000	7,200,000,000	
Total For SY1187									10,000,000,000,000.00	14,400,000,000	7,200,000,000	
SZ18 On 30/09/2015 Spot Bond			6.76500	106.11400	6.76500	106.05583				0.00	0	310,800,000
Total SZ18 SPOT										0.00	0	310,800,000
Total For SZ18										0.00	0	310,800,000
SZ25 On 30/09/2025 Spot Bond			8.51000	104.26427	8.51000	104.19267				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
TF108L On 22/02/2016 Spot Bond			100.00000	43.87676	100.00000	43.55866				0.00	0	0
Total TF108U SPOT										0.00	0	0
Total For TF108U										0.00	0	0
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	100.21023				0.00	0	0
Total TFS110 SPOT										0.00	0	0
Total For TFS110										0.00	0	0
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	99.94716				0.00	0	0
Total TFS112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS112										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.17979				0.00	0	20,000,000
Total TFS117 SPOT										0.00	0	20,000,000
Total For TFS117										0.00	0	20,000,000
TFS121 On 20/02/2015 Spot Bond				100.00000	0.00000	101.27274				0.00	0	0
Total TFS121 SPOT										0.00	0	0
Total For TFS121										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.74807				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.78512				0.00	0	15,000,000
Total TFS123 SPOT										0.00	0	15,000,000
Total For TFS123										0.00	0	15,000,000
TFS126 On 21/11/2014 Spot Bond				100.00000	0.00000	99.63197				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				100.00000	0.00000	99.41878				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				100.00000	0.00000	100.00701				0.00	0	0
Total TFS83 SPOT										0.00	0	0
Total For TFS83										0.00	0	0
TFS84 On 28/07/2016 Spot Bond			7.85000	103.64913	7.85000	103.58408				0.00	0	0
Total TFS84 SPOT										0.00	0	0
Total For TFS84										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.22019				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				100.00000	0.00000	100.22601				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	102.27969	7.83000	102.21567				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.21697				0.00	0	0
Total TH10A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.22427				0.00	0	20,000,000
Total TH10A5 SPOT										0.00	0	20,000,000
Total For TH10A5										0.00	0	20,000,000
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	102.23000				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				100.00000	0.00000	100.21697				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.22427				0.00	20,000,000	10,000,000
Total TH10A8 SPOT										0.00	20,000,000	10,000,000
Total For TH10A8										0.00	20,000,000	10,000,000
TH10A8 On 18/07/2017 Spot Bond			7.16000	82.66294	7.16000	102.02750				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/10/2038 Spot Bond				100.00000	0.00000	100.23854				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.23738				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.26526				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.26149				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.37451				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	100.36167				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				100.00000	0.00000	100.21668				0.00	0	0
Total TH11A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22601				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.53943	8.73000	102.42045				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				100.00000	0.00000	100.21581				0.00	60,000,000	49,000,000
Total TH11A4 SPOT										0.00	60,000,000	49,000,000
Total For TH11A4										0.00	60,000,000	49,000,000
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22427				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			8.53000	96.89080	8.53000	101.24066				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				100.00000	0.00000	100.21886				0.00	60,000,000	30,000,000
Total TH11A7 SPOT										0.00	60,000,000	30,000,000
Total For TH11A7										0.00	60,000,000	30,000,000
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.22927				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				100.00000	0.00000	100.23913				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				100.00000	0.00000	100.23592				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				100.00000	0.00000	100.23997				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				100.00000	0.00000	100.26468				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.26352				0.00	0	0
Total TH11C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11C2										0.00	0	0
TH11C On 18/07/2041 Spot Bond				100.00000	0.00000	107.14011				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.35452				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.35567				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2041 Spot Bond				100.00000	0.00000	100.35803				0.00	0	110,000,000
Total TH11D3 SPOT										0.00	0	110,000,000
Total For TH11D3										0.00	0	110,000,000
TH12A On 21/08/2048 Spot Bond				100.00000	0.00000	100.71312				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.73688				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.89000	104.13916	8.89000	102.09604				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.79864				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.87459				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.18241				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH9A1 On 18/07/2016 Spot Bond				100.00000	0.00000	100.22957				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	6.00028	101.06155	5.95636				0.00	0	0
Total THE8A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.38689				0.00	0	20,000,000
Total THE8A3 SPOT										0.00	0	20,000,000
Total For THE8A3										0.00	0	20,000,000
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.24203				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.25365				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.37566				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.55635				0.00	0	31,754,600
Total THE9A1 SPOT										0.00	0	31,754,600
Total For THE9A1										0.00	0	31,754,600
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	100.22511				0.00	0	0
Total THE9A2 SPOT										0.00	0	0
Total For THE9A2										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.22808				0.00	0	0
Total THE9A3 SPOT										0.00	0	0
Total For THE9A3										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.22511				0.00	0	0
Total THE9A5 SPOT										0.00	0	0
Total For THE9A5										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.22808				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.22957				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.22332				0.00	0	0
Total THE9A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For THE9A8									0.00	0	0
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	100.22808			0.00	0	0
Total THE9A9 SPOT									0.00	0	0
Total For THE9A9									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.24442			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				100.00000	0.00000	100.24442			0.00	0	0
Total THE9B2 SPOT									0.00	0	0
Total For THE9B2									0.00	0	0
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	100.24442			0.00	0	0
Total THE9B3 SPOT									0.00	0	0
Total For THE9B3									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.26816			0.00	0	0
Total THE9C1 SPOT									0.00	0	0
Total For THE9C1									0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.27409			0.00	0	0
Total THE9C2 SPOT									0.00	0	0
Total For THE9C2									0.00	0	0
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	100.26668			0.00	0	0
Total THE9C3 SPOT									0.00	0	0
Total For THE9C3									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.38487			0.00	0	0
Total THE9D1 SPOT									0.00	0	0
Total For THE9D1									0.00	0	0
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	100.39223			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	100.38928			0.00	0	0
Total THE9D3 SPOT									0.00	0	0
Total For THE9D3									0.00	0	0
TL15 On 29/04/2015 Spot Bond			7.20500	102.37315	7.20500	102.31461		10,087,000,000,000.00	1,400,000,000	2,260,000,000	
Total TL15 SPOT								10,087,000,000,000.00	1,400,000,000	2,260,000,000	
Total For TL15								10,087,000,000,000.00	1,400,000,000	2,260,000,000	
TL20 On 22/02/2020 Spot Bond			9.29000	90.81199	9.29000	90.71535		0.00	0	0	
Total TL20 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.64500	108.61239	7.64500	108.54598			855,322,600,000.00	111,880,000	27,600,600,000
Total TN17 SPOT									855,322,600,000.00	111,880,000	27,600,600,000
Total For TN17									855,322,600,000.00	111,880,000	27,600,600,000
TN20 On 17/09/2020 Spot Bond			9.14000	107.41508	9.14000	107.33555			40,676,656,000,000.00	4,450,400,000	21,293,300,000
Total TN20 SPOT									10,676,656,000,000.00	4,450,400,000	21,293,300,000
Total For TN20									10,676,656,000,000.00	4,450,400,000	21,293,300,000
TN20U On 14/04/2020 Spot Bond			100.00000	1.06694	100.00000	1.05698			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.42000	108.17052	9.42000	108.08939			4,611,843,600,000.00	489,580,000	8,024,300,000
Total TN23 SPOT									4,611,843,600,000.00	489,580,000	8,024,300,000
Total For TN23									4,611,843,600,000.00	489,580,000	8,024,300,000
TN25 On 19/08/2025 Spot Bond			9.63000	101.07411	9.63000	100.99665			4,675,750,200,000.00	485,540,000	16,984,900,000
Total TN25 SPOT									4,675,750,200,000.00	485,540,000	16,984,900,000
Total For TN25									4,675,750,200,000.00	485,540,000	16,984,900,000
TN27 On 14/11/2027 Spot Bond			9.65000	98.68229	9.65000	98.60650			11,580,000,000,000.00	1,200,000,000	6,841,000,000
Total TN27 SPOT									11,580,000,000,000.00	1,200,000,000	6,841,000,000
Total For TN27									11,580,000,000,000.00	1,200,000,000	6,841,000,000
TN30 On 09/10/2030 Spot Bond			10.11000	109.63467	10.11000	103.67764			0.00	0	1,000,000,000
Total TN30 SPOT									0.00	0	1,000,000,000
Total For TN30									0.00	0	1,000,000,000
TN40 On 01/10/2040 Spot Bond			10.59000	102.81234	10.59000	102.04202			0.00	0	0
Total TN40 SPOT									0.00	0	0
Total For TN40									0.00	0	0
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	101.47382			0.00	0	0
Total TNF16 SPOT									0.00	0	0
Total For TNF16									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	102.47940			0.00	0	400,000,000
Total TNF18 SPOT									0.00	0	400,000,000
Total For TNF18									0.00	0	400,000,000
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	101.58552			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	101.62554			0.00	0	0
Total TORQ3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TORQ3									0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	101.62967			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.82723			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				100.00000	0.00000	102.23701			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	101.61686			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	100.63267			0.00	0	0
Total TPDA01 SPOT									0.00	0	0
Total For TPDA01									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	100.50135			0.00	0	50,000,000
Total TPDA02 SPOT									0.00	0	50,000,000
Total For TPDA02									0.00	0	50,000,000
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.51149			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	100.41841			0.00	0	0
Total TPDA04 SPOT									0.00	0	0
Total For TPDA04									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.44786			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	100.08302	10.00000	100.00000			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	100.08096	9.75000	100.00000			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	10.08036	100.00000	10.00000			0.00	0	0
Total TR32 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TR32										0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.92930				0.00	0	0
Total TRAA1 SPOT										0.00	0	0
Total For TRAA1										0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.98496				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.01586				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.02204				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.19470				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.57492				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	11.07535	100.00000	10.92987				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSP152 On 13/11/2014 Spot Bond				100.00000	0.00000	99.79204				0.00	0	0
Total TSP152 SPOT										0.00	0	0
Total For TSP152										0.00	0	0
TSP153 On 27/11/2014 Spot Bond				100.00000	0.00000	99.57333				0.00	0	0
Total TSP153 SPOT										0.00	0	0
Total For TSP153										0.00	0	0
TSP156 On 22/01/2015 Spot Bond				100.00000	0.00000	98.62896				0.00	0	0
Total TSP156 SPOT										0.00	0	0
Total For TSP156										0.00	0	0
TSP158 On 05/02/2015 Spot Bond				100.00000	0.00000	98.14084				0.00	0	0
Total TSP158 SPOT										0.00	0	0
Total For TSP158										0.00	0	0
TSP160 On 19/02/2015 Spot Bond				100.00000	0.00000	97.04304				0.00	0	0
Total TSP160 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP160									0.00	0	0
TSP161 On 05/03/2015 Spot Bond				100.00000	0.00000	97.66965			0.00	0	0
Total TSP161 SPOT									0.00	0	0
Total For TSP161									0.00	0	0
TSP162 On 19/03/2015 Spot Bond				100.00000	0.00000	97.45271			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				100.00000	0.00000	97.21150			0.00	180,000,000	60,000,000
Total TSP164 SPOT									0.00	180,000,000	60,000,000
Total For TSP164									0.00	180,000,000	60,000,000
TSP165 On 16/04/2015 Spot Bond				100.00000	0.00000	96.97309			0.00	0	10,000,000
Total TSP166 SPOT									0.00	0	10,000,000
Total For TSP166									0.00	0	10,000,000
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	96.25333			0.00	0	0
Total TSP167 SPOT									0.00	0	0
Total For TSP167									0.00	0	0
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	95.98262			0.00	0	0
Total TSP168 SPOT									0.00	0	0
Total For TSP168									0.00	0	0
TSP169 On 08/01/2015 Spot Bond				100.00000	0.00000	98.80839			0.00	0	0
Total TSP169 SPOT									0.00	0	0
Total For TSP169									0.00	0	0
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	95.32664			0.00	0	0
Total TSP170 SPOT									0.00	0	0
Total For TSP170									0.00	0	0
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	95.15442			0.00	0	0
Total TSP171 SPOT									0.00	0	0
Total For TSP171									0.00	0	0
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	94.85050			0.00	0	0
Total TSP172 SPOT									0.00	0	0
Total For TSP172									0.00	0	0
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	94.52719			0.00	0	0
Total TSP173 SPOT									0.00	0	0
Total For TSP173									0.00	0	0
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	94.24744			0.00	0	0
Total TSP174 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP174										0.00	0	0
TSP174 On 17/09/2015 Spot Bond				100.00000	0.00000	94.71129				0.00	0	0
Total TSP175 SPOT										0.00	0	0
Total For TSP175										0.00	0	0
TSP175 On 02/01/2015 Spot Bond				100.00000	0.00000	98.95336				0.00	0	0
Total TSP176 SPOT										0.00	0	0
Total For TSP176										0.00	0	0
TSP176 On 15/10/2015 Spot Bond				100.00000	0.00000	93.62893				0.00	0	0
Total TSP177 SPOT										0.00	0	0
Total For TSP177										0.00	0	0
TSP177 On 29/10/2015 Spot Bond			100.00000	50.47702	100.00000	50.19026		000,000,000,000,000.00		30,000,000,000	10,000,000,000	
Total TSP178 SPOT								10,000,000,000,000.00		30,000,000,000	10,000,000,000	
Total For TSP178								10,000,000,000,000.00		30,000,000,000	10,000,000,000	
TTO01U On 28/08/2019 Spot Bond			100.00000	14.65288	100.00000	14.54665				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	85.24567	100.00000	84.67098				0.00	0	0
Total TWC04U SPOT										0.00	0	0
Total For TWC04U										0.00	0	0
TWC06 On 25/11/2014 Spot Bond				100.00000	0.00000	101.35836				0.00	0	0
Total TWC064 SPOT										0.00	0	0
Total For TWC064										0.00	0	0
TWC06 On 26/11/2014 Spot Bond				100.00000	0.00000	101.28500				0.00	0	0
Total TWC065 SPOT										0.00	0	0
Total For TWC065										0.00	0	0
TWC06 On 27/11/2014 Spot Bond				100.00000	0.00000	101.24863				0.00	0	0
Total TWC066 SPOT										0.00	0	0
Total For TWC066										0.00	0	0
TWC06 On 09/04/2015 Spot Bond			100.00000	60.36311	100.00000	59.01405				0.00	0	0
Total TWC067 SPOT										0.00	0	0
Total For TWC067										0.00	0	0
TWC06 On 12/01/2015 Spot Bond				100.00000	0.00000	100.29692				0.00	0	0
Total TWC068 SPOT										0.00	0	0
Total For TWC068										0.00	0	0
TWC06 On 19/01/2015 Spot Bond				100.00000	0.00000	101.88724				0.00	0	0
Total TWC069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC069									0.00	0	0
TWC07 On 14/01/2015 Spot Bond				100.00000	0.00000	101.68023			0.00	0	0
Total TWC070 SPOT									0.00	0	0
Total For TWC070									0.00	0	0
TWC07 On 16/01/2015 Spot Bond				100.00000	0.00000	101.60650			0.00	0	0
Total TWC071 SPOT									0.00	0	0
Total For TWC071									0.00	0	0
TWC07 On 21/01/2015 Spot Bond				100.00000	0.00000	101.49552			0.00	0	0
Total TWC072 SPOT									0.00	0	0
Total For TWC072									0.00	0	0
TWCJ1 On 27/11/2014 Spot Bond				100.00000	0.00000	101.39452			0.00	0	0
Total TWCJ13 SPOT									0.00	0	0
Total For TWCJ13									0.00	0	0
TWCJ1 On 14/01/2015 Spot Bond				100.00000	0.00000	101.62099			0.00	0	0
Total TWCJ14 SPOT									0.00	0	0
Total For TWCJ14									0.00	0	0
TWCM On 27/11/2014 Spot Bond				100.00000	0.00000	101.25835			0.00	0	0
Total TWCM13 SPOT									0.00	0	0
Total For TWCM13									0.00	0	0
TWCM On 14/01/2015 Spot Bond				100.00000	0.00000	101.62619			0.00	0	0
Total TWCM14 SPOT									0.00	0	0
Total For TWCM14									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.86000	110.57617	8.86000	110.49676		433,697,000,000.00	48,950,000	51,575,000	
Total UG21 SPOT								433,697,000,000.00	48,950,000	51,575,000	
Total For UG21								433,697,000,000.00	48,950,000	51,575,000	
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total UTR042 SPOT								0.00	0	0	
Total For UTR042								0.00	0	0	
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total UTR043 SPOT								0.00	0	0	
Total For UTR043								0.00	0	0	
VKC04 On 27/03/2015 Spot Bond				100.00000	0.00000	100.60813		0.00	180,000,000	60,000,000	
Total VKC04 SPOT								0.00	180,000,000	60,000,000	
Total For VKC04								0.00	180,000,000	60,000,000	
VKC05 On 26/01/2015 Spot Bond				100.00000	0.00000	100.63783		0.00	0	0	
Total VKC05 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKC05									0.00	0	0
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	99.80938			0.00	0	90,000,000
Total VKE01 SPOT									0.00	0	90,000,000
Total For VKE01									0.00	0	90,000,000
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	99.80283			0.00	0	0
Total VKE02 SPOT									0.00	0	0
Total For VKE02									0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	99.80263			0.00	0	0
Total VKE03 SPOT									0.00	0	0
Total For VKE03									0.00	0	0
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.66438			0.00	0	0
Total VKE04 SPOT									0.00	0	0
Total For VKE04									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.68177			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
WS04 On 30/05/2016 Spot Bond			6.99000	113.39618	6.99000	113.33268			0.00	0	10,000,000,000
Total WS04 SPOT									0.00	0	10,000,000,000
Total For WS04									0.00	0	10,000,000,000
WS05 On 01/08/2018 Spot Bond			1.29000	242.93048	1.29000	242.78274			0.00	0	3,618,900,000
Total WS05 SPOT									0.00	0	3,618,900,000
Total For WS05									0.00	0	3,618,900,000
WSP1 On 28/05/2015 Spot Bond			6.62500	105.18267	6.62500	105.12680			0.00	0	0
Total WSP1 SPOT									0.00	0	0
Total For WSP1									0.00	0	0
WSP2 On 28/05/2017 Spot Bond			7.24500	107.92519	7.24500	107.86259		5,307,469,650,000.00	732,570,000	7,173,700,000	
Total WSP2 SPOT								5,307,469,650,000.00	732,570,000	7,173,700,000	
Total For WSP2								5,307,469,650,000.00	732,570,000	7,173,700,000	
WSP3 On 28/05/2019 Spot Bond			7.61500	109.13891	7.61500	109.07244		1,370,700,000,000.00	180,000,000	878,000,000	
Total WSP3 SPOT								1,370,700,000,000.00	180,000,000	878,000,000	
Total For WSP3								1,370,700,000,000.00	180,000,000	878,000,000	
WSP4 On 28/05/2020 Spot Bond			7.91500	108.68880	7.91500	108.62005		5,936,250,000,000.00	750,000,000	430,000,000	
Total WSP4 SPOT								5,936,250,000,000.00	750,000,000	430,000,000	
Total For WSP4								5,936,250,000,000.00	750,000,000	430,000,000	
WSP5 On 28/05/2021 Spot Bond			8.00000	108.91090	8.00000	108.84128		5,520,000,000,000.00	690,000,000	2,962,000,000	
Total WSP5 SPOT								5,520,000,000,000.00	690,000,000	2,962,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WSP5										5,520,000,000,000.00	690,000,000	2,962,000,000
Z014 On 30/06/2015 Spot Bond			6.25500	96.03060	6.25500	95.98239				0.00	0	0
Total Z014 SPOT										0.00	0	0
Total For Z014										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.18500	94.32700	6.18500	94.27965				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			5.75000	99.57646	5.75000	99.52962				0.00	0	0
Total Z025 SPOT										0.00	0	0
Total For Z025										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.25500	96.01453	6.25500	95.96633				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			7.00500	71.33457	7.00500	71.29388				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	51.34715	100.00000	51.05545				0.00	0	0
Total ZA021 SPOT										0.00	0	0
Total For ZA021										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	27.17869	100.00000	27.02429				0.00	0	0
Total ZA029 SPOT										0.00	0	0
Total For ZA029										0.00	0	0
Total for SPOT										54,708,859,384,171,500.00	821,950,920,134	302,991,073,434
Total for SPOT :										54,708,859,384,171,500.00	821,950,920,134	302,991,073,434
Total Futures										54 708 861 086 831 700.00	821,950,924,696	302,991,461,199
Total Options										0.00	0	68,559
Grand Total:										54,708,861,086,831,700.00	821,950,924,696	302,991,529,758